

**Audited Annual report for Switzerland
For the year ended 29 February 2024**

(R.C.S. Luxembourg B34457)

Annual Report for Switzerland

Registered Office:

2-4 rue Eugène Ruppert, L-2453 Luxembourg

No subscription can be accepted on the basis of financial reports alone. Subscriptions, in order to be valid, must be made on the basis of the current Prospectus supplemented by a copy of the latest available Audited Annual Report and a copy of the latest Unaudited Interim Report, if later than such Audited Annual Report.

Copies of the Prospectus, Audited Annual Report and Unaudited Interim Report may be obtained at the Registered Office of the Company (Invesco Funds), 2-4 rue Eugène Ruppert, L-2453 Luxembourg, as well as from the offices of the Invesco Management S.A. in Luxembourg. Notices of all General Meetings will be published to the extent required by law, in the Mémorial, Recueil des Sociétés et Associations ("Mémorial") and will be sent to holders of registered Shares at their address in the Register of Shareholders by post at least 8 days prior to meetings. In the event of any discrepancy between translations from English text into foreign languages, please note that the English text will prevail.

Equalisation is calculated for tax reporting purposes and is not disclosed in the Audited Annual or Interim Report.

Contents

| | Page(s) |
|--|----------------|
| Report of the Board of Directors | 6 |
| Statement of Investments | |
| Equity Funds | |
| Global | |
| Invesco Developed Small and Mid-Cap Equity Fund | 7 |
| Invesco Developing Markets Equity Fund | 11 |
| Invesco Emerging Markets Equity Fund | 13 |
| Invesco Global Equity Income Fund | 16 |
| Invesco Global Equity Income Advantage Fund | 18 |
| Invesco Global Focus Equity Fund | 30 |
| Invesco Global Small Cap Equity Fund | 32 |
| Invesco Sustainable Global Structured Equity Fund | 39 |
| America | |
| Invesco Sustainable US Structured Equity Fund | 44 |
| Invesco US Value Equity Fund | 47 |
| Europe | |
| Invesco Continental European Small Cap Equity Fund | 49 |
| Invesco Euro Equity Fund | 51 |
| Invesco Pan European Equity Fund | 53 |
| Invesco Pan European Equity Income Fund | 55 |
| Invesco Pan European Focus Equity Fund | 57 |
| Invesco Pan European Small Cap Equity Fund | 59 |
| Invesco Sustainable Eurozone Equity Fund | 61 |
| Invesco Sustainable Pan European Structured Equity Fund | 63 |
| Invesco UK Equity Fund | 67 |
| Japan | |
| Invesco Japanese Equity Advantage Fund | 69 |
| Invesco Nippon Small/Mid Cap Equity Fund | 71 |
| Invesco Responsible Japanese Equity Value Discovery Fund | 73 |
| Asia | |
| Invesco ASEAN Equity Fund | 75 |
| Invesco Asia Consumer Demand Fund | 76 |
| Invesco Asia Opportunities Equity Fund | 78 |
| Invesco Asian Equity Fund | 80 |
| Invesco China A-Share Quality Core Equity Fund | 82 |
| Invesco China A-Share Quant Equity Fund | 83 |
| Invesco China Focus Equity Fund | 88 |
| Invesco China Health Care Equity Fund | 90 |
| Invesco Greater China Equity Fund | 91 |
| Invesco India Equity Fund | 93 |
| Invesco Emerging Markets Ex-China Equity Fund (formerly Invesco Pacific Equity Fund) | 95 |
| Invesco PRC Equity Fund | 97 |

Contents

| | Page(s) |
|---|----------------|
| Theme Funds | |
| Invesco Energy Transition Fund | 99 |
| Invesco Global Consumer Trends Fund | 103 |
| Invesco Global Founders & Owners Fund | 105 |
| Invesco Global Health Care Innovation Fund | 106 |
| Invesco Global Income Real Estate Securities Fund | 108 |
| Invesco Gold & Special Minerals Fund | 110 |
| Invesco Metaverse and AI Fund (formerly Invesco Metaverse Fund) | 112 |
| Invesco Responsible Global Real Assets Fund | 113 |
| Invesco Social Progress Fund | 115 |
| Bond Funds | |
| Invesco Asian Flexible Bond Fund | 121 |
| Invesco Asian Investment Grade Bond Fund | 124 |
| Invesco Belt and Road Debt Fund | 126 |
| Invesco Bond Fund | 130 |
| Invesco Emerging Markets Bond Fund | 134 |
| Invesco Emerging Market Corporate Bond Fund | 141 |
| Invesco Emerging Market Flexible Bond Fund | 146 |
| Invesco Emerging Markets Local Debt Fund | 149 |
| Invesco Environmental Climate Opportunities Bond Fund | 151 |
| Invesco Euro Bond Fund | 155 |
| Invesco Euro Corporate Bond Fund | 163 |
| Invesco Euro Short Term Bond Fund | 170 |
| Invesco Euro Ultra-Short Term Debt Fund | 174 |
| Invesco Global Flexible Bond Fund | 177 |
| Invesco Global High Yield Short Term Bond Fund | 181 |
| Invesco Global Investment Grade Corporate Bond Fund | 184 |
| Invesco Global Total Return (EUR) Bond Fund | 198 |
| Invesco India Bond Fund | 202 |
| Invesco Net Zero Global Investment Grade Corporate Bond Fund | 204 |
| Invesco Real Return (EUR) Bond Fund | 209 |
| Invesco Sterling Bond Fund | 212 |
| Invesco Sustainable China Bond Fund | 217 |
| Invesco Sustainable Global High Income Fund | 220 |
| Invesco Sustainable Multi-Sector Credit Fund | 225 |
| Invesco UK Investment Grade Bond Fund | 233 |
| Invesco USD Ultra-Short Term Debt Fund | 236 |
| Invesco US High Yield Bond Fund | 239 |
| Invesco US Investment Grade Corporate Bond Fund | 243 |
| Mixed Assets Funds | |
| Invesco Asia Asset Allocation Fund | 252 |
| Invesco Global Income Fund | 256 |
| Invesco Pan European High Income Fund | 266 |
| Invesco Sustainable Allocation Fund | 276 |
| Invesco Sustainable Global Income Fund | 281 |
| Other Mixed Assets Funds | |
| Invesco Balanced-Risk Allocation Fund | 285 |
| Invesco Balanced-Risk Allocation 12% Fund (formerly Invesco Macro Allocation Strategy Fund) | 286 |
| Invesco Balanced-Risk Select Fund | 287 |
| Invesco Global Targeted Returns Fund | 288 |

Contents

| | Page(s) |
|---|----------------|
| Financial Statements | |
| Statement of Net Assets | 291 |
| Comparative Net Asset Values | 306 |
| Statement of Operations and Changes in Net Assets | 330 |
| Notes to the Financial Statements | 345 |
| Audit Report | 481 |
| Other Information (unaudited) | |
| UK Reporting Regime | 483 |
| PEA Disclosure (Plan d'Epargne en Actions) | 483 |
| Additional note for Hong Kong Residents | 483 |
| Calculation Methods of the Risk Exposure | 484 |
| Remuneration Policy | 494 |
| Securities Financing Transactions | 495 |
| Additional information for investors in Switzerland relating to TER and performance | 537 |
| Sustainable Finance Disclosure Regulation ("SFDR") | 573 |
| Board of Directors | 1298 |
| Organisation | 1298 |

Report of the Board of Directors

Dear Shareholders,

The following report provides a summary of the financial results of the Invesco Funds for the year ended 29 February 2024 together with a market review for that year.

Invesco Funds (the "SICAV") is a UCITS under Part I of the Law of 17 December 2010 on undertakings for collective investment as amended or supplemented from time to time (the "2010 Law") authorised and supervised by the CSSF in Luxembourg. The SICAV is an umbrella investment company with variable capital having segregated liability between its sub-funds (the "Funds").

The SICAV complies with the principles set out in the Association of the Luxembourg Fund Industry ("ALFI") Code of Conduct Revision 2022 (the "Code").

- The Assets Under Management decreased from USD 38,715,297,005 on 28 February 2023 to USD 36,541,707,832 on 29 February 2024.
- The Net Payments from redemption of shares was USD (4,630,236,010) for the year.
- The Net Income for the year ended 29 February 2024 was USD 970,949,067 compared with USD 757,958,038 on 28 February 2023.

The following report covers the year from 1 March 2023 to 29 February 2024.

Market Overview

Global equity markets advanced over the one-year period to the end of February 2024. Large company stocks outperformed with the 'Magnificent 7' technology and communication services US stocks steering gains whilst small companies lagged. Excitement around Artificial Intelligence (AI) and its potential, played a key role in the performance of large company technology and communication services stocks whereas small company stock performance was impacted by the higher interest rate environment. Following a strong end to 2023, the S&P500 index and Dow Jones index reached record highs in 2024 as investors embraced the possibility of interest rate cuts as inflationary pressures eased in the US and in other developed markets.

There were a number of talking points that emerged over the course of the one-year period, but the one constant seemed to be inflation and interest rates and what the US Federal Reserve (Fed) were going to do next. As 2023 went on there was a growing consensus among market participants and economists that interest rates had all but reached their peak, but this gave rise to two groups; one arguing that interest rates might stay 'higher for longer' due to more persistent inflation, and the other that interest rates might be cut sooner than expected as inflationary pressures ease. The latter thesis is prevailing at present. US Consumer-Price Index (CPI) inflation declined from 6.0% in March 2023 to 3.1% in February 2024 and during the same period US interest rates went from 5.0% to 5.5%. It is worth noting however that between July 2023 and February 2024 the Fed kept interest rates unchanged with the central bank governor doubling-down on his mantra of data-dependency and that they would not hesitate to raise rates further in order to get inflation to within the 2% target range.

Aside from inflation and interest rates, markets also responded positively to data releases over the period that showed that the US economy continued to expand, and the labour market remained resilient - exceeding economist expectations on a number of occasions. The US unemployment rate went from 3.6% in March 2023 to 3.7% in February 2024 having remained fairly stable and within range for much of the period. US annualised GDP for the fourth quarter of 2023 came in at 3.3% which also showed the economy was still ahead of the 2% expected rate. US corporate earnings also hit a record high which only served to fuel the belief that the Fed were orchestrating a 'soft-landing' given that interest rate hikes had seemingly helped to reduce inflation without causing a severe recession - which investors had been wary of.

Elsewhere, equity markets in Asia fared slightly worse than developed markets, with the MSCI AC Asia Pacific index returning 11.2% and the MSCI AC Asia excluding Japan index around 3% (Source Bloomberg US\$). In the region, gains were led by Indian and Japanese equity markets whilst Chinese and Hong Kong equity markets detracted the most. At a sector level information technology led in terms of total returns. In Japan, equity markets reached 33-year highs with the Nikkei 225 and Topix indices reaching levels not seen since 1989. There were a number of factors that influenced investor sentiment including aspects like the late reopening of the economy post-Covid-19 pandemic compared to other economies, attractive valuations across Japanese stock markets, corporate governance improvements and the economy's shift from deflation to inflation. In the second half of 2023, Indian equities were key beneficiaries of optimism around potential aggressive interest rate cuts in developed markets in 2024. The MSCI India index returned 36% (Source Bloomberg US\$). Chinese equities on the other had a challenging 12-months with investor concerns centered on things like a sluggish economic recovery from zero-Covid restrictions, domestic regulatory clampdowns in sectors such as technology, education, geopolitical tensions and a property sector crisis. The MSCI China index returned -18% over the period and lagged both Asian and emerging equity markets (Source Bloomberg US\$). It is worth noting that the 12-month period did however end on a slightly more positive note, with China's Year of the Dragon opening with a surge in consumer spending and travel during the holiday period, marking a boost for the country's sagging economy. Chinese authorities also took further steps to restore investor confidence, through forceful attempts to prop up the country's stock market.

European equity markets (excluding the UK) delivered respectable gains but trailed developed markets with the MSCI Europe excluding UK index delivering a total return of 15.6% versus the MSCI AC World index which delivered 23.8% (Source Bloomberg US\$). Sector performance was generally positive across the board with information technology and industrials commanding whilst consumer staples, utilities and energy managed more modest gains. Similar to other markets AI bullishness contributed to the performance of the technology sector in the region. The European Central Bank remained active throughout the period raising interest rates from 3.50% in March 2023 to 4.50% in September 2023. On the inflation front, Eurozone CPI fell from 8.5% at the beginning of the 12-month period to 2.8% which was also well received by investors, however economic data showed that the region was experiencing a slowdown with annualised GDP growth falling from 1.8% to 0.1% over the period.

Equities in the UK had a less favourable 12 months compared to their peers with the FTSE 100 index returning 0.1% and the FTSE All Shares index slightly negative in terms of total return (Source Bloomberg GBP£). It was a bit of a turbulent start with the FTSE 100 index suffering two of its worst falls of 2023 in March as fears of a banking crisis weighed on investor sentiment. Over the period, the Bank of England (BoE) elected to raise interest rates from 4.25% to 5.25%, staying unchanged between September 2023 and February 2024. UK CPI inflation on the other hand fell from 10.4% to 4% which renewed hope of BoE interest rate cuts in 2024 and slightly offset negative news announced in early 2024 about the UK falling into a technical recession in the fourth quarter of 2023.

Russia/Ukraine conflict

Events arising due to the current market disruption created by the Russian-Ukraine conflict and deteriorating tradability of Russian shares, may impact on securities directly or indirectly related to companies domiciled in Russia and/or listed on exchanges located in Russia. The Directors are actively monitoring the situation and will continue to review during this period of uncertainty.

Dated: 25 June 2024

The information contained in this report relates to historical data and bears no relevance for the future development of the Fund.

Invesco Developed Small and Mid-Cap Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| AUSTRALIA | | | |
| Breville Group Ltd | 26,217 | 464,367 | 0.45 |
| Cleanaway Waste Management Ltd | 219,120 | 379,773 | 0.37 |
| Ventia Services Group Pty Ltd | 268,872 | 659,198 | 0.64 |
| Worley Ltd | 33,484 | 362,833 | 0.36 |
| | | 1,866,171 | 1.82 |
| AUSTRIA | | | |
| BAWAG Group AG 144A | 21,235 | 1,192,354 | 1.17 |
| DO & CO AG | 9,168 | 1,454,217 | 1.42 |
| | | 2,646,571 | 2.59 |
| BELGIUM | | | |
| Azelis Group NV | 48,815 | 1,000,135 | 0.98 |
| Bekaert SA | 19,193 | 946,791 | 0.92 |
| D'iereen Group | 4,562 | 877,091 | 0.86 |
| | | 2,824,017 | 2.76 |
| BERMUDA | | | |
| Essent Group Ltd | 15,569 | 829,707 | 0.81 |
| CANADA | | | |
| CAE Inc | 64,997 | 1,197,089 | 1.17 |
| Celestica Inc | 18,413 | 754,377 | 0.74 |
| Masonite International Corp | 4,456 | 577,973 | 0.57 |
| TMX Group Ltd | 33,920 | 864,107 | 0.84 |
| | | 3,393,546 | 3.32 |
| CAYMAN ISLANDS | | | |
| Ichor Holdings Ltd | 15,183 | 642,898 | 0.63 |
| DENMARK | | | |
| ALK-Abello A/S | 55,347 | 1,040,991 | 1.02 |
| ISS A/S | 81,111 | 1,469,572 | 1.43 |
| NTG Nordic Transport Group A/S | 17,677 | 714,286 | 0.70 |
| | | 3,224,849 | 3.15 |
| FINLAND | | | |
| Metso Oyj | 125,189 | 1,336,707 | 1.31 |
| FRANCE | | | |
| Coface SA | 107,731 | 1,579,254 | 1.55 |
| Remy Cointreau SA | 5,520 | 590,535 | 0.58 |
| SOITEC | 6,571 | 964,327 | 0.94 |
| VusionGroup | 9,591 | 1,504,687 | 1.47 |
| | | 4,638,803 | 4.54 |
| GERMANY | | | |
| CTS Eventim AG & Co KGaA | 19,435 | 1,553,486 | 1.52 |
| Hornbach Holding AG & Co KGaA | 10,542 | 800,101 | 0.78 |
| Hypoport SE | 7,650 | 1,600,092 | 1.56 |
| Jenoptik AG | 20,545 | 651,542 | 0.64 |
| Scout24 SE 144A | 20,862 | 1,538,824 | 1.51 |
| | | 6,144,045 | 6.01 |
| IRELAND | | | |
| Weatherford International Plc | 16,350 | 1,700,724 | 1.66 |
| ITALY | | | |
| BFF Bank SpA 144A | 88,991 | 1,049,031 | 1.03 |
| GVS SpA 144A | 260,052 | 1,779,292 | 1.74 |
| Piovan SpA 144A | 125,345 | 1,347,201 | 1.32 |

Invesco Developed Small and Mid-Cap Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---------------------------------------|----------------|---------------------|-----------------|
| ITALY (continued) | | | |
| Reply SpA | 11,741 | 1,629,550 | 1.59 |
| | | 5,805,074 | 5.68 |
| JAPAN | | | |
| Daiei Kankyo Co Ltd | 41,700 | 779,293 | 0.76 |
| Daifuku Co Ltd | 21,800 | 514,743 | 0.50 |
| SHO-BOND Holdings Co Ltd | 17,100 | 731,616 | 0.72 |
| Sundrug Co Ltd | 13,800 | 429,154 | 0.42 |
| Taiyo Yuden Co Ltd | 24,800 | 539,793 | 0.53 |
| TechnoPro Holdings Inc | 15,400 | 307,232 | 0.30 |
| Yokohama Rubber Co Ltd/The | 22,700 | 602,014 | 0.59 |
| | | 3,903,845 | 3.82 |
| LUXEMBOURG | | | |
| InPost SA | 78,062 | 1,236,307 | 1.21 |
| NETHERLANDS | | | |
| Fugro NV | 82,106 | 1,822,764 | 1.78 |
| Technip Energies NV | 48,225 | 1,044,215 | 1.02 |
| TKH Group NV | 25,834 | 1,080,700 | 1.06 |
| | | 3,947,679 | 3.86 |
| SINGAPORE | | | |
| Flex Ltd | 23,552 | 655,329 | 0.64 |
| SPAIN | | | |
| Laboratorios Farmaceuticos Rovi SA | 19,458 | 1,534,770 | 1.50 |
| SWEDEN | | | |
| Alimak Group AB 144A | 101,785 | 924,114 | 0.90 |
| Bufab AB | 44,343 | 1,698,220 | 1.66 |
| Karnov Group AB | 221,600 | 1,376,973 | 1.35 |
| | | 3,999,307 | 3.91 |
| SWITZERLAND | | | |
| ALSO Holding AG | 3,227 | 852,469 | 0.83 |
| Bossard Holding AG | 4,577 | 1,047,882 | 1.02 |
| Montana Aerospace AG 144A | 43,628 | 766,357 | 0.75 |
| Swissquote Group Holding SA | 5,881 | 1,570,274 | 1.54 |
| | | 4,236,982 | 4.14 |
| UNITED KINGDOM | | | |
| Auto Trader Group Plc 144A | 99,474 | 935,995 | 0.91 |
| Deliveroo Plc 144A | 488,201 | 684,917 | 0.67 |
| Endava Plc ADR | 9,680 | 615,203 | 0.60 |
| Gates Industrial Corp Plc | 40,816 | 590,414 | 0.58 |
| JET2 Plc | 69,105 | 1,223,461 | 1.20 |
| Pets at Home Group Plc | 232,565 | 817,011 | 0.80 |
| Savills Plc | 59,725 | 695,863 | 0.68 |
| SigmaRoc Plc | 1,243,041 | 1,001,688 | 0.98 |
| Watches of Switzerland Group Plc 144A | 93,564 | 490,733 | 0.48 |
| | | 7,055,285 | 6.90 |
| UNITED STATES | | | |
| Alight Inc | 60,631 | 556,322 | 0.54 |
| Applied Industrial Technologies Inc | 5,133 | 978,649 | 0.96 |
| Ashland Inc | 6,906 | 646,693 | 0.63 |
| Axsome Therapeutics Inc | 4,436 | 366,932 | 0.36 |
| Blackbaud Inc | 7,557 | 508,154 | 0.50 |
| Bloomin' Brands Inc | 25,436 | 703,223 | 0.69 |
| Cactus Inc | 19,764 | 901,845 | 0.88 |
| Casella Waste Systems Inc | 6,320 | 569,498 | 0.56 |
| Comfort Systems USA Inc | 2,761 | 809,079 | 0.79 |
| CONMED Corp | 6,972 | 553,941 | 0.54 |
| Core & Main Inc | 17,610 | 840,153 | 0.82 |

Invesco Developed Small and Mid-Cap Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| CryoPort Inc | 26,754 | 439,726 | 0.43 |
| Cullen/Frost Bankers Inc | 5,190 | 551,762 | 0.54 |
| Curtiss-Wright Corp | 2,517 | 592,767 | 0.58 |
| Cytokinetics Inc | 4,488 | 327,518 | 0.32 |
| Diodes Inc | 8,756 | 588,133 | 0.58 |
| EastGroup Properties Inc | 3,407 | 602,680 | 0.59 |
| Encompass Health Corp | 9,268 | 692,071 | 0.68 |
| Enovis Corp | 8,923 | 541,094 | 0.53 |
| First Financial Bankshares Inc | 17,162 | 519,207 | 0.51 |
| Gaming and Leisure Properties Inc | 13,303 | 604,746 | 0.59 |
| Graphic Packaging Holding Co | 27,348 | 712,545 | 0.70 |
| Griffon Corp | 10,378 | 726,065 | 0.71 |
| Innospec Inc | 4,853 | 595,482 | 0.58 |
| Iridium Communications Inc | 17,073 | 490,996 | 0.48 |
| ITT Inc | 8,055 | 1,009,505 | 0.99 |
| Knight-Swift Transportation Holdings Inc | 7,837 | 437,226 | 0.43 |
| Kontoor Brands Inc | 9,815 | 565,667 | 0.55 |
| Lattice Semiconductor Corp | 11,432 | 834,236 | 0.82 |
| Leonardo DRS Inc | 28,998 | 651,193 | 0.64 |
| Lumentum Holdings Inc | 10,864 | 510,180 | 0.50 |
| MKS Instruments Inc | 6,093 | 724,811 | 0.71 |
| Montrose Environmental Group Inc | 7,843 | 258,195 | 0.25 |
| Mr Cooper Group Inc | 9,977 | 718,583 | 0.70 |
| NeoGenomics Inc | 24,533 | 380,061 | 0.37 |
| Ollie's Bargain Outlet Holdings Inc | 9,535 | 757,103 | 0.74 |
| ONE Gas Inc | 6,748 | 400,992 | 0.39 |
| Oxford Industries Inc | 5,429 | 546,393 | 0.53 |
| Pacific Premier Bancorp Inc | 20,649 | 465,971 | 0.46 |
| Papa John's International Inc | 8,824 | 617,691 | 0.60 |
| Patrick Industries Inc | 3,433 | 402,374 | 0.39 |
| Pinnacle Financial Partners Inc | 10,427 | 845,358 | 0.83 |
| Piper Sandler Cos | 4,620 | 864,077 | 0.84 |
| PowerSchool Holdings Inc | 28,070 | 584,401 | 0.57 |
| PROS Holdings Inc | 15,026 | 533,642 | 0.52 |
| Q2 Holdings Inc | 13,654 | 620,406 | 0.61 |
| Rambus Inc | 4,746 | 268,805 | 0.26 |
| RLI Corp | 5,120 | 758,896 | 0.74 |
| Shift4 Payments Inc | 7,525 | 643,432 | 0.63 |
| Simply Good Foods Co/The | 13,739 | 485,891 | 0.48 |
| Simulations Plus Inc | 12,337 | 515,481 | 0.50 |
| SJW Group | 7,342 | 404,939 | 0.40 |
| Sprouts Farmers Market Inc | 12,921 | 798,936 | 0.78 |
| Summit Materials Inc | 27,704 | 1,170,869 | 1.14 |
| Taylor Morrison Home Corp | 18,214 | 1,003,654 | 0.98 |
| Tenet Healthcare Corp | 10,777 | 959,835 | 0.94 |
| Timken Co/The | 6,540 | 547,257 | 0.54 |
| Travel + Leisure Co | 21,714 | 979,150 | 0.96 |
| Webster Financial Corp | 11,851 | 555,422 | 0.54 |
| Western Alliance Bancorp | 9,083 | 516,476 | 0.50 |
| WillScot Mobile Mini Holdings Corp | 13,406 | 637,631 | 0.62 |
| XPO Inc | 9,518 | 1,117,757 | 1.09 |
| | | 39,511,777 | 38.63 |
| TOTAL EQUITIES | | 101,134,393 | 98.89 |
| WARRANTS | | | |
| ITALY | | | |
| Antares Vision SpA WTS 19/04/2024 | 17,867 | 242 | 0.00 |
| TOTAL WARRANTS | | 242 | 0.00 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 101,134,635 | 98.89 |

Invesco Developed Small and Mid-Cap Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|-----------------------|-----------------------------|-------------------------|
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 913,574 | 913,574 | 0.89 |
| TOTAL OPEN-ENDED FUNDS | | 913,574 | 0.89 |
| Total Investments | | 102,048,209 | 99.78 |

The accompanying notes form an integral part of these financial statements.

Invesco Developing Markets Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| BASIC MATERIALS | | | |
| Antofagasta Plc | 7,560 | 170,307 | 0.64 |
| Grupo Mexico SAB de CV | 293,015 | 1,411,739 | 5.29 |
| LG Chem Ltd | 907 | 308,402 | 1.15 |
| Vale SA ADR | 12,819 | 170,955 | 0.64 |
| | | 2,061,403 | 7.72 |
| COMMUNICATIONS | | | |
| Allegro.eu SA 144A | 4,760 | 38,645 | 0.14 |
| America Movil SAB de CV ADR | 31,220 | 590,007 | 2.21 |
| Kakao Corp | 2,555 | 102,266 | 0.38 |
| NAVER Corp | 925 | 135,365 | 0.51 |
| PDD Holdings Inc ADR | 2,626 | 327,044 | 1.23 |
| Tencent Holdings Ltd | 26,338 | 929,006 | 3.48 |
| | | 2,122,333 | 7.95 |
| CONSUMER, CYCLICAL | | | |
| Americana Restaurants International Plc | 64,543 | 60,493 | 0.23 |
| Arezzo Industria e Comercio SA | 4,146 | 49,529 | 0.19 |
| Cie Financiere Richemont SA | 3,527 | 559,432 | 2.10 |
| Ermenegildo Zegna NV | 8,038 | 116,147 | 0.43 |
| H World Group Ltd | 2,365 | 8,915 | 0.03 |
| H World Group Ltd ADR | 31,944 | 1,195,836 | 4.48 |
| PRADA SpA | 69,788 | 492,984 | 1.85 |
| Raia Drogasil SA | 1,995 | 10,699 | 0.04 |
| Wal-Mart de Mexico SAB de CV | 194,330 | 771,101 | 2.89 |
| Yum China Holdings Inc | 21,487 | 937,190 | 3.51 |
| | | 4,202,326 | 15.75 |
| CONSUMER, NON-CYCLICAL | | | |
| Ambev SA | 191,414 | 518,307 | 1.94 |
| Argenx SE ADR | 434 | 172,549 | 0.65 |
| BeiGene Ltd ADR | 303 | 53,904 | 0.20 |
| BIM Birllesik Magazalar AS | 4,168 | 52,042 | 0.20 |
| Budweiser Brewing Co APAC Ltd 144A | 50,828 | 82,269 | 0.31 |
| Chugai Pharmaceutical Co Ltd | 3,500 | 139,870 | 0.52 |
| Daiichi Sankyo Co Ltd | 12,600 | 418,506 | 1.57 |
| Fomento Economico Mexicano SAB de CV | 55,184 | 685,983 | 2.57 |
| LG H&H Co Ltd | 218 | 52,237 | 0.20 |
| Localiza Rent a Car | 14,054 | 152,580 | 0.57 |
| Localiza Rent a Car SA | 58 | 631 | 0.00 |
| L'Oreal SA | 335 | 160,746 | 0.60 |
| MicroTech Medical Hangzhou Co Ltd - H Shares 144A | 9,754 | 5,163 | 0.02 |
| Migros Ticaret AS | 2,278 | 35,867 | 0.13 |
| New Horizon Health Ltd 144A | 35,857 | 93,523 | 0.35 |
| Pernod Ricard SA | 6,166 | 1,040,006 | 3.90 |
| Samsung Biologics Co Ltd 144A | 803 | 468,088 | 1.75 |
| SM Investments Corp | 21,410 | 354,727 | 1.33 |
| Wuxi Biologics Cayman Inc 144A | 61,873 | 149,967 | 0.56 |
| Zai Lab Ltd ADR | 1,562 | 32,348 | 0.12 |
| | | 4,669,313 | 17.49 |
| DIVERSIFIED | | | |
| KOC Holding AS | 13,929 | 75,233 | 0.28 |
| ENERGY | | | |
| Galp Energia SGPS SA | 25,766 | 410,791 | 1.54 |
| TotalEnergies SE | 5,838 | 375,783 | 1.41 |
| | | 786,574 | 2.95 |
| FINANCIAL | | | |
| AIA Group Ltd | 1,881 | 15,249 | 0.06 |
| Akbank TAS | 54,298 | 71,662 | 0.27 |

Invesco Developing Markets Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| FINANCIAL (continued) | | | |
| B3 SA - Brasil Bolsa Balcao | 90,556 | 229,165 | 0.86 |
| Banco de Chile | 839,018 | 94,957 | 0.36 |
| Banco Santander Chile | 2,521,718 | 121,951 | 0.46 |
| Bank Central Asia Tbk PT | 473,172 | 297,826 | 1.12 |
| Bank Rakyat Indonesia Persero Tbk PT | 173,729 | 67,847 | 0.25 |
| Credicorp Ltd | 1,983 | 333,343 | 1.25 |
| FirstRand Ltd | 68,349 | 232,533 | 0.87 |
| Grupo Financiero Banorte SAB de CV | 1,443 | 14,934 | 0.06 |
| HDFC Bank Ltd | 65,730 | 1,115,895 | 4.18 |
| Itau Unibanco Holding SA (Preferred) | 40,570 | 284,197 | 1.06 |
| Kotak Mahindra Bank Ltd | 68,513 | 1,401,455 | 5.25 |
| Macrotech Developers Ltd 144A | 120 | 1,667 | 0.01 |
| NU Holdings Ltd/Cayman Islands | 27,887 | 308,057 | 1.15 |
| Oberoi Realty Ltd | 20,452 | 331,587 | 1.24 |
| SM Prime Holdings Inc | 82,520 | 46,535 | 0.17 |
| Yapi ve Kredi Bankasi AS | 36,240 | 27,008 | 0.10 |
| | | 4,995,868 | 18.72 |
| INDUSTRIAL | | | |
| Havells India Ltd | 8,713 | 161,145 | 0.60 |
| WEG SA | 27,002 | 200,594 | 0.75 |
| ZTO Express Cayman Inc | 2,997 | 57,515 | 0.22 |
| ZTO Express Cayman Inc ADR | 37,630 | 719,445 | 2.70 |
| | | 1,138,699 | 4.27 |
| TECHNOLOGY | | | |
| HCL Technologies Ltd | 7,019 | 141,472 | 0.53 |
| MediaTek Inc | 762 | 27,414 | 0.10 |
| NetEase Inc ADR | 2,888 | 323,384 | 1.21 |
| Samsung Electronics Co Ltd | 28,092 | 1,545,843 | 5.79 |
| SK Hynix Inc | 1,723 | 201,753 | 0.76 |
| Taiwan Semiconductor Manufacturing Co Ltd | 114,517 | 2,497,475 | 9.36 |
| Tata Consultancy Services Ltd | 22,766 | 1,129,536 | 4.23 |
| | | 5,866,877 | 21.98 |
| TOTAL EQUITIES | | 25,918,626 | 97.11 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 25,918,626 | 97.11 |
| OTHER TRANSFERABLE SECURITIES | | | |
| EQUITIES | | | |
| BASIC MATERIALS | | | |
| Polyus PJSC ¹ | 5,719 | – | 0.00 |
| ENERGY | | | |
| Novatek PJSC GDR ¹ | 1,384 | 71,255 | 0.27 |
| FINANCIAL | | | |
| Sberbank of Russia PJSC ¹ | 21,089 | – | 0.00 |
| TOTAL EQUITIES | | 71,255 | 0.27 |
| TOTAL OTHER TRANSFERABLE SECURITIES | | 71,255 | 0.27 |
| OPEN-ENDED FUNDS | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 362,686 | 362,686 | 1.36 |
| TOTAL OPEN-ENDED FUNDS | | 362,686 | 1.36 |
| Total Investments | | 26,352,567 | 98.74 |

¹Securities valued at fair market value as determined in good faith pursuant to procedures established by the Directors.

The accompanying notes form an integral part of these financial statements.

Invesco Emerging Markets Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| BERMUDA | | | |
| COSCO SHIPPING Ports Ltd | 2,216,000 | 1,322,154 | 0.92 |
| Credicorp Ltd | 14,222 | 2,390,723 | 1.66 |
| Jardine Matheson Holdings Ltd | 79,500 | 3,327,651 | 2.30 |
| Pacific Basin Shipping Ltd | 5,642,000 | 1,652,997 | 1.14 |
| Yue Yuen Industrial Holdings Ltd | 928,500 | 970,945 | 0.67 |
| | | 9,664,470 | 6.69 |
| BRAZIL | | | |
| Ambev SA | 927,100 | 2,510,383 | 1.74 |
| Banco do Brasil SA | 209,400 | 2,476,041 | 1.71 |
| Cyrela Brazil Realty SA Empreendimentos e Participacoes | 406,100 | 1,924,388 | 1.33 |
| Petroleo Brasileiro SA ADR | 110,377 | 1,842,779 | 1.28 |
| Porto Seguro SA | 302,300 | 1,775,018 | 1.23 |
| Telefonica Brasil SA | 258,600 | 2,907,296 | 2.01 |
| | | 13,435,905 | 9.30 |
| CANADA | | | |
| ERO Copper Corp | 83,441 | 1,388,940 | 0.96 |
| CAYMAN ISLANDS | | | |
| Alibaba Group Holding Ltd | 372,148 | 3,445,260 | 2.38 |
| Autohome Inc ADR | 65,992 | 1,731,947 | 1.20 |
| Full Truck Alliance Co Ltd ADR | 188,705 | 1,230,617 | 0.85 |
| JD.com Inc | 240,999 | 2,725,140 | 1.89 |
| Minth Group Ltd | 562,000 | 955,324 | 0.66 |
| NetEase Inc | 176,315 | 3,959,591 | 2.74 |
| Sea Ltd ADR | 30,586 | 1,453,440 | 1.01 |
| Tencent Holdings Ltd | 112,300 | 3,961,098 | 2.74 |
| Tencent Music Entertainment Group ADR | 299,059 | 3,055,356 | 2.11 |
| Tingyi Cayman Islands Holding Corp | 2,182,000 | 2,429,627 | 1.68 |
| | | 24,947,400 | 17.26 |
| CHILE | | | |
| Embotelladora Andina SA (Preferred) | 767,047 | 1,910,810 | 1.32 |
| CHINA | | | |
| China BlueChemical Ltd - H Shares | 3,918,000 | 1,178,373 | 0.81 |
| China Communications Services Corp Ltd - H Shares | 2,306,000 | 982,062 | 0.68 |
| Gree Electric Appliances Inc of Zhuhai - A Shares | 229,300 | 1,241,728 | 0.86 |
| Inner Mongolia Yili Industrial Group Co Ltd - A Shares | 694,900 | 2,730,004 | 1.89 |
| | | 6,132,167 | 4.24 |
| HONG KONG | | | |
| AIA Group Ltd | 328,400 | 2,662,349 | 1.84 |
| HUNGARY | | | |
| Richter Gedeon Nyrt | 93,022 | 2,522,340 | 1.74 |
| INDIA | | | |
| Gujarat Pipavav Port Ltd | 487,271 | 1,253,818 | 0.86 |
| HDFC Bank Ltd | 309,374 | 5,252,229 | 3.63 |
| ICICI Bank Ltd ADR | 76,449 | 1,934,072 | 1.34 |
| Power Grid Corp of India Ltd | 426,166 | 1,456,222 | 1.01 |
| Shriram Finance Ltd | 63,294 | 1,861,677 | 1.29 |
| | | 11,758,018 | 8.13 |
| INDONESIA | | | |
| Astra International Tbk PT | 6,991,600 | 2,330,625 | 1.61 |
| Indocement Tunggul Prakarsa Tbk PT | 1,773,800 | 1,025,870 | 0.71 |
| Semen Indonesia Persero Tbk PT | 3,200,337 | 1,240,093 | 0.86 |

Invesco Emerging Markets Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| INDONESIA (continued) | | | |
| Telkom Indonesia Persero Tbk PT | 4,661,400 | 1,185,085 | 0.82 |
| | | 5,781,673 | 4.00 |
| MEXICO | | | |
| Fomento Economico Mexicano SAB de CV ADR | 9,965 | 1,235,210 | 0.86 |
| Regional SAB de CV | 112,600 | 1,045,041 | 0.72 |
| | | 2,280,251 | 1.58 |
| PORTUGAL | | | |
| Galp Energia SGPS SA | 149,354 | 2,381,172 | 1.65 |
| SOUTH AFRICA | | | |
| Naspers Ltd | 11,775 | 1,937,574 | 1.34 |
| SOUTH KOREA | | | |
| Hyundai Mobis Co Ltd | 12,120 | 2,208,050 | 1.53 |
| Hyundai Motor Co (Preferred) | 18,324 | 2,202,449 | 1.52 |
| KB Financial Group Inc | 52,717 | 2,513,900 | 1.74 |
| Samsung Electronics Co Ltd | 130,605 | 7,186,917 | 4.97 |
| Samsung Electronics Co Ltd (Preferred) | 60,665 | 2,890,286 | 2.00 |
| Samsung Fire & Marine Insurance Co Ltd | 25,219 | 5,635,948 | 3.90 |
| | | 22,637,550 | 15.66 |
| SWITZERLAND | | | |
| Swatch Group AG/The | 9,056 | 2,149,470 | 1.49 |
| TAIWAN | | | |
| Largan Precision Co Ltd | 27,000 | 2,209,561 | 1.53 |
| MediaTek Inc | 83,000 | 2,986,002 | 2.07 |
| Taiwan Semiconductor Manufacturing Co Ltd | 609,934 | 13,301,909 | 9.20 |
| | | 18,497,472 | 12.80 |
| THAILAND | | | |
| Kasikornbank PCL | 1,435,100 | 4,932,049 | 3.41 |
| Quality Houses PCL | 18,538,300 | 1,111,294 | 0.77 |
| | | 6,043,343 | 4.18 |
| UNITED KINGDOM | | | |
| Anglo American Plc | 99,446 | 2,172,512 | 1.50 |
| TOTAL EQUITIES | | 138,303,416 | 95.68 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 138,303,416 | 95.68 |
| OTHER TRANSFERABLE SECURITIES | | | |
| EQUITIES | | | |
| NETHERLANDS | | | |
| X5 Retail Group NV GDR ¹ | 17,235 | 138,909 | 0.10 |
| RUSSIA | | | |
| Magnitogorsk Iron & Steel Works PJSC ¹ | 686,152 | – | 0.00 |
| Sberbank of Russia PJSC ¹ | 375,328 | – | 0.00 |
| | | – | 0.00 |
| UNITED KINGDOM | | | |
| NMC Health Plc ¹ | 14,040 | – | 0.00 |
| TOTAL EQUITIES | | 138,909 | 0.10 |
| TOTAL OTHER TRANSFERABLE SECURITIES | | 138,909 | 0.10 |

Invesco Emerging Markets Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|-----------------------|-----------------------------|-------------------------|
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 5,467,103 | 5,467,103 | 3.78 |
| TOTAL OPEN-ENDED FUNDS | | 5,467,103 | 3.78 |
| Total Investments | | 143,909,428 | 99.56 |

¹Securities valued at fair market value as determined in good faith pursuant to procedures established by the Directors.

The accompanying notes form an integral part of these financial statements.

Invesco Global Equity Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| BELGIUM | | | |
| Azelis Group NV | 926,015 | 18,972,439 | 3.29 |
| CANADA | | | |
| Canadian Pacific Kansas City Ltd | 105,410 | 8,941,114 | 1.55 |
| DENMARK | | | |
| Royal Unibrew A/S | 207,173 | 13,397,208 | 2.32 |
| FRANCE | | | |
| LVMH Moët Hennessy Louis Vuitton SE | 17,463 | 16,003,899 | 2.78 |
| Verallia SA 144A | 478,606 | 17,475,180 | 3.03 |
| | | 33,479,079 | 5.81 |
| HONG KONG | | | |
| AIA Group Ltd | 2,293,000 | 18,589,425 | 3.22 |
| IRELAND | | | |
| Accenture Plc | 1,372 | 517,710 | 0.09 |
| ITALY | | | |
| Infrastrutture Wireless Italiane SpA 144A | 1,391,398 | 15,557,674 | 2.70 |
| Recordati Industria Chimica e Farmaceutica SpA | 260,733 | 14,531,504 | 2.52 |
| | | 30,089,178 | 5.22 |
| NETHERLANDS | | | |
| Prosus NV | 237,463 | 6,936,325 | 1.20 |
| Universal Music Group NV | 411,363 | 12,827,134 | 2.23 |
| | | 19,763,459 | 3.43 |
| NORWAY | | | |
| Aker BP ASA | 579,695 | 14,088,203 | 2.44 |
| SOUTH KOREA | | | |
| Samsung Electronics Co Ltd (Preferred) | 188,816 | 8,995,833 | 1.56 |
| SWITZERLAND | | | |
| Zurich Insurance Group AG | 30,586 | 16,455,048 | 2.85 |
| UNITED KINGDOM | | | |
| 3i Group Plc | 1,137,156 | 35,518,027 | 6.16 |
| Coca-Cola Europacific Partners Plc | 184,003 | 12,804,661 | 2.22 |
| Ferguson Plc | 5,839 | 1,235,227 | 0.22 |
| Howden Joinery Group Plc | 701,224 | 7,428,437 | 1.29 |
| Reckitt Benckiser Group Plc | 192,434 | 12,158,542 | 2.11 |
| RELX Plc | 301,380 | 13,212,592 | 2.29 |
| Rolls-Royce Holdings Plc | 3,261,715 | 15,201,041 | 2.63 |
| Standard Chartered Plc | 1,663,929 | 14,018,989 | 2.43 |
| | | 111,577,516 | 19.35 |
| UNITED STATES | | | |
| American Express Co | 19,335 | 4,205,719 | 0.73 |
| American Tower Corp | 111,208 | 21,526,739 | 3.73 |
| Analog Devices Inc | 59,231 | 11,097,780 | 1.92 |
| Broadcom Inc | 15,993 | 20,567,195 | 3.57 |
| CME Group Inc | 41,924 | 9,261,393 | 1.61 |
| Coca-Cola Co/The | 260,481 | 15,741,453 | 2.73 |
| Danaher Corp | 29,129 | 7,441,610 | 1.29 |
| Herc Holdings Inc | 102,490 | 15,811,547 | 2.74 |

Invesco Global Equity Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| Home Depot Inc/The | 9,600 | 3,621,532 | 0.63 |
| Intercontinental Exchange Inc | 122,862 | 17,041,132 | 2.95 |
| Kenvue Inc | 150,143 | 2,872,057 | 0.50 |
| KKR & Co Inc | 134,099 | 12,816,555 | 2.22 |
| Microsoft Corp | 61,223 | 24,918,202 | 4.32 |
| Old Dominion Freight Line Inc | 16,481 | 7,127,995 | 1.24 |
| Progressive Corp/The | 98,265 | 18,874,937 | 3.27 |
| Texas Instruments Inc | 134,213 | 21,849,126 | 3.79 |
| Tractor Supply Co | 71,609 | 18,061,035 | 3.13 |
| Union Pacific Corp | 98,984 | 25,120,965 | 4.36 |
| UnitedHealth Group Inc | 50,312 | 25,071,856 | 4.35 |
| | | 283,028,828 | 49.08 |
| TOTAL EQUITIES | | 577,895,040 | 100.21 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 577,895,040 | 100.21 |
| OTHER TRANSFERABLE SECURITIES | | | |
| EQUITIES | | | |
| RUSSIA | | | |
| Sberbank of Russia PJSC ADR ¹ | 200,544 | – | 0.00 |
| TOTAL EQUITIES | | – | 0.00 |
| TOTAL OTHER TRANSFERABLE SECURITIES | | – | 0.00 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 196,775 | 196,775 | 0.03 |
| TOTAL OPEN-ENDED FUNDS | | 196,775 | 0.03 |
| Total Investments | | 578,091,815 | 100.24 |

¹Securities valued at fair market value as determined in good faith pursuant to procedures established by the Directors.

The accompanying notes form an integral part of these financial statements.

Invesco Global Equity Income Advantage Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| AUSTRALIA | | | |
| ANZ Group Holdings Ltd | 711 | 13,143 | 0.02 |
| Aristocrat Leisure Ltd | 414 | 12,493 | 0.02 |
| Brambles Ltd | 11,042 | 107,965 | 0.20 |
| Commonwealth Bank of Australia | 207 | 15,624 | 0.03 |
| CSL Ltd | 66 | 12,248 | 0.02 |
| Fortescue Ltd | 2,947 | 49,432 | 0.09 |
| Goodman Group | 731 | 14,142 | 0.03 |
| IGO Ltd | 2,226 | 11,395 | 0.02 |
| Macquarie Group Ltd | 101 | 12,747 | 0.02 |
| Mineral Resources Ltd | 277 | 11,908 | 0.02 |
| National Australia Bank Ltd | 601 | 13,180 | 0.03 |
| Pilbara Minerals Ltd | 13,650 | 37,032 | 0.07 |
| QBE Insurance Group Ltd | 1,130 | 12,665 | 0.02 |
| South32 Ltd | 14,242 | 27,204 | 0.05 |
| Telstra Group Ltd | 4,310 | 10,668 | 0.02 |
| Wesfarmers Ltd | 321 | 13,872 | 0.03 |
| Westpac Banking Corp | 810 | 13,825 | 0.03 |
| | | 389,543 | 0.72 |
| AUSTRIA | | | |
| Erste Group Bank AG | 1,430 | 57,706 | 0.11 |
| BELGIUM | | | |
| Anheuser-Busch InBev SA/NV | 1,644 | 100,995 | 0.18 |
| BERMUDA | | | |
| Arch Capital Group Ltd | 1,340 | 118,245 | 0.22 |
| Everest Group Ltd | 130 | 48,123 | 0.09 |
| Orient Overseas International Ltd | 2,500 | 38,817 | 0.07 |
| | | 205,185 | 0.38 |
| BRAZIL | | | |
| Banco do Brasil SA | 13,600 | 160,812 | 0.30 |
| Ultrapar Participacoes SA | 11,600 | 71,311 | 0.13 |
| | | 232,123 | 0.43 |
| CANADA | | | |
| Agnico Eagle Mines Ltd | 502 | 24,058 | 0.04 |
| Air Canada | 2,578 | 34,463 | 0.06 |
| Bank of Montreal | 216 | 19,306 | 0.04 |
| Bank of Nova Scotia/The | 394 | 18,849 | 0.03 |
| BCE Inc | 475 | 17,644 | 0.03 |
| Canadian Imperial Bank of Commerce | 453 | 20,932 | 0.04 |
| CGI Inc | 627 | 71,817 | 0.13 |
| Dollarama Inc | 687 | 54,206 | 0.10 |
| Element Fleet Management Corp | 2,904 | 48,418 | 0.09 |
| George Weston Ltd | 475 | 62,346 | 0.12 |
| Great-West Lifeco Inc | 1,580 | 48,874 | 0.09 |
| Hydro One Ltd 144A | 437 | 12,978 | 0.02 |
| iA Financial Corp Inc | 658 | 40,897 | 0.08 |
| Intact Financial Corp | 80 | 13,414 | 0.02 |
| Ivanhoe Mines Ltd | 1,265 | 13,320 | 0.02 |
| Loblaw Cos Ltd | 127 | 13,763 | 0.03 |
| Lundin Mining Corp | 5,400 | 41,894 | 0.08 |
| Magna International Inc | 187 | 10,222 | 0.02 |
| Manulife Financial Corp | 4,272 | 101,263 | 0.19 |
| Metro Inc/CN | 884 | 48,086 | 0.09 |
| National Bank of Canada | 189 | 14,738 | 0.03 |
| Nutrien Ltd | 216 | 11,373 | 0.02 |
| Open Text Corp | 273 | 10,527 | 0.02 |
| Power Corp of Canada | 564 | 16,144 | 0.03 |

Invesco Global Equity Income Advantage Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| CANADA (continued) | | | |
| Royal Bank of Canada | 253 | 24,367 | 0.05 |
| Shopify Inc | 210 | 15,798 | 0.03 |
| Stantec Inc | 166 | 14,065 | 0.03 |
| Sun Life Financial Inc | 1,023 | 55,024 | 0.10 |
| TELUS Corp | 837 | 14,569 | 0.03 |
| TFI International Inc | 80 | 11,614 | 0.02 |
| Thomson Reuters Corp | 116 | 18,177 | 0.03 |
| Toronto-Dominion Bank/The | 318 | 18,868 | 0.03 |
| Waste Connections Inc | 104 | 17,380 | 0.03 |
| Wheaton Precious Metals Corp | 291 | 11,546 | 0.02 |
| WSP Global Inc | 80 | 12,514 | 0.02 |
| | | 983,454 | 1.81 |
| CAYMAN ISLANDS | | | |
| Alibaba Group Holding Ltd | 7,700 | 71,285 | 0.13 |
| CK Hutchison Holdings Ltd | 17,500 | 88,960 | 0.17 |
| NetEase Inc | 1,300 | 29,194 | 0.05 |
| Vipshop Holdings Ltd ADR | 3,402 | 66,311 | 0.12 |
| | | 255,750 | 0.47 |
| CHINA | | | |
| Agricultural Bank of China Ltd - H Shares | 125,000 | 51,435 | 0.09 |
| Bank of China Ltd - H Shares | 57,000 | 22,432 | 0.04 |
| Baoshan Iron & Steel Co Ltd - A Shares | 22,900 | 21,203 | 0.04 |
| China Construction Bank Corp - H Shares | 80,000 | 49,748 | 0.09 |
| Pharmaron Beijing Co Ltd - A Shares | 13,500 | 43,626 | 0.08 |
| PICC Property & Casualty Co Ltd - H Shares | 22,000 | 30,066 | 0.06 |
| Western Mining Co Ltd - A Shares | 10,100 | 23,306 | 0.04 |
| | | 241,816 | 0.44 |
| DENMARK | | | |
| AP Moller - Maersk A/S | 7 | 10,104 | 0.02 |
| Carlsberg AS | 84 | 11,720 | 0.02 |
| DSV A/S | 59 | 9,480 | 0.02 |
| Novo Nordisk A/S | 2,403 | 289,832 | 0.53 |
| Pandora A/S | 651 | 107,209 | 0.20 |
| Vestas Wind Systems A/S | 380 | 10,593 | 0.02 |
| | | 438,938 | 0.81 |
| FINLAND | | | |
| Nokia Oyj | 3,376 | 11,961 | 0.02 |
| Nordea Bank Abp | 2,961 | 36,165 | 0.07 |
| | | 48,126 | 0.09 |
| FRANCE | | | |
| Arkema SA | 528 | 54,747 | 0.10 |
| AXA SA | 1,821 | 64,867 | 0.12 |
| BNP Paribas SA | 177 | 10,655 | 0.02 |
| Cie de Saint-Gobain SA | 1,248 | 96,450 | 0.18 |
| Cie Generale des Etablissements Michelin SCA | 321 | 11,960 | 0.02 |
| Credit Agricole SA | 4,970 | 67,843 | 0.13 |
| Danone SA | 2,814 | 180,889 | 0.33 |
| Dassault Systemes SE | 234 | 11,021 | 0.02 |
| Eiffage SA | 984 | 108,238 | 0.20 |
| EssilorLuxottica SA | 57 | 12,237 | 0.02 |
| Hermes International SCA | 16 | 40,283 | 0.08 |
| Kering SA | 27 | 12,474 | 0.02 |
| Legrand SA | 110 | 11,105 | 0.02 |
| L'Oreal SA | 27 | 12,956 | 0.02 |
| LVMH Moet Hennessy Louis Vuitton SE | 34 | 31,159 | 0.06 |
| Sanofi SA | 234 | 22,512 | 0.04 |
| Schneider Electric SE | 173 | 39,114 | 0.07 |
| Vinci SA | 1,551 | 199,150 | 0.37 |
| | | 987,660 | 1.82 |

Invesco Global Equity Income Advantage Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| GERMANY | | | |
| adidas AG | 57 | 11,647 | 0.02 |
| Allianz SE | 327 | 89,414 | 0.16 |
| BASF SE | 301 | 15,333 | 0.03 |
| Bayer AG | 344 | 10,559 | 0.02 |
| Bayerische Motoren Werke AG | 1,019 | 121,213 | 0.22 |
| Beiersdorf AG | 180 | 26,089 | 0.05 |
| Covestro AG 144A | 210 | 11,281 | 0.02 |
| Daimler Truck Holding AG | 295 | 12,082 | 0.02 |
| Deutsche Bank AG | 6,757 | 91,139 | 0.17 |
| Deutsche Boerse AG | 59 | 12,365 | 0.02 |
| Deutsche Post AG | 223 | 10,411 | 0.02 |
| Fresenius Medical Care AG | 882 | 34,106 | 0.06 |
| Fresenius SE & Co KGaA | 2,205 | 62,939 | 0.12 |
| Heidelberg Materials AG | 1,328 | 128,891 | 0.24 |
| Infineon Technologies AG | 295 | 10,560 | 0.02 |
| Mercedes-Benz Group AG | 196 | 15,704 | 0.03 |
| Merck KGaA | 66 | 11,409 | 0.02 |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | 275 | 128,775 | 0.24 |
| SAP SE | 104 | 19,469 | 0.04 |
| Siemens AG | 388 | 76,720 | 0.14 |
| Talanx AG | 524 | 37,527 | 0.07 |
| | | 937,633 | 1.73 |
| HONG KONG | | | |
| AIA Group Ltd | 1,800 | 14,593 | 0.03 |
| CSPC Pharmaceutical Group Ltd | 36,000 | 28,118 | 0.05 |
| | | 42,711 | 0.08 |
| INDIA | | | |
| Bank of Baroda | 14,557 | 46,772 | 0.08 |
| Britannia Industries Ltd | 801 | 47,975 | 0.09 |
| Dr Reddy's Laboratories Ltd | 928 | 71,904 | 0.13 |
| Hindalco Industries Ltd | 14,791 | 90,355 | 0.17 |
| State Bank of India | 3,963 | 36,004 | 0.07 |
| Tata Motors Ltd | 8,188 | 94,250 | 0.17 |
| Tata Steel Ltd | 31,428 | 53,633 | 0.10 |
| | | 440,893 | 0.81 |
| INDONESIA | | | |
| Bank Mandiri Persero Tbk PT | 152,300 | 68,120 | 0.12 |
| IRELAND | | | |
| Accenture Plc | 97 | 36,602 | 0.07 |
| Allegion plc | 84 | 10,750 | 0.02 |
| Aon Plc | 41 | 13,021 | 0.02 |
| James Hardie Industries Plc | 371 | 14,576 | 0.03 |
| Jazz Pharmaceuticals Plc | 843 | 109,104 | 0.20 |
| Johnson Controls International plc | 243 | 14,436 | 0.03 |
| Linde Plc | 104 | 46,893 | 0.08 |
| Medtronic Plc | 207 | 17,251 | 0.03 |
| Seagate Technology Holdings Plc | 123 | 11,237 | 0.02 |
| Smurfit Kappa Group Plc | 1,001 | 42,400 | 0.08 |
| Trane Technologies Plc | 66 | 18,692 | 0.03 |
| Willis Towers Watson Plc | 53 | 14,577 | 0.03 |
| | | 349,539 | 0.64 |
| ITALY | | | |
| Assicurazioni Generali SpA | 6,611 | 156,972 | 0.29 |
| Intesa Sanpaolo SpA | 17,356 | 55,431 | 0.10 |
| Prysmian SpA | 264 | 13,251 | 0.03 |
| Terna - Rete Elettrica Nazionale | 1,364 | 10,751 | 0.02 |
| UniCredit SpA | 4,034 | 136,180 | 0.25 |
| | | 372,585 | 0.69 |

Invesco Global Equity Income Advantage Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| JAPAN | | | |
| Ajinomoto Co Inc | 300 | 11,011 | 0.02 |
| Asahi Group Holdings Ltd | 300 | 10,263 | 0.02 |
| Astellas Pharma Inc | 3,200 | 35,243 | 0.06 |
| Bridgestone Corp | 300 | 12,887 | 0.02 |
| Canon Inc | 1,600 | 46,643 | 0.09 |
| Central Japan Railway Co | 2,400 | 60,240 | 0.11 |
| Dai-ichi Life Holdings Inc | 700 | 15,900 | 0.03 |
| Daiichi Sankyo Co Ltd | 700 | 23,250 | 0.04 |
| Daiwa House Industry Co Ltd | 700 | 20,189 | 0.04 |
| Daiwa Securities Group Inc | 5,700 | 41,808 | 0.08 |
| Disco Corp | 200 | 64,103 | 0.12 |
| FANUC Corp | 700 | 20,386 | 0.04 |
| FUJIFILM Holdings Corp | 900 | 57,070 | 0.10 |
| Hitachi Ltd | 1,800 | 152,002 | 0.28 |
| Honda Motor Co Ltd | 16,000 | 190,001 | 0.35 |
| Ibiden Co Ltd | 300 | 13,754 | 0.03 |
| Japan Post Holdings Co Ltd | 16,200 | 156,270 | 0.29 |
| Japan Post Insurance Co Ltd | 2,400 | 44,118 | 0.08 |
| JFE Holdings Inc | 1,600 | 26,198 | 0.05 |
| KDDI Corp | 700 | 21,261 | 0.04 |
| Kirin Holdings Co Ltd | 900 | 12,498 | 0.02 |
| Komatsu Ltd | 700 | 20,256 | 0.04 |
| Kyocera Corp | 1,400 | 20,547 | 0.04 |
| Mazda Motor Corp | 2,300 | 26,968 | 0.05 |
| Mitsubishi Chemical Group Corp | 7,300 | 41,773 | 0.08 |
| Mitsubishi Electric Corp | 900 | 14,270 | 0.03 |
| Mitsubishi Estate Co Ltd | 900 | 13,794 | 0.03 |
| Mitsubishi HC Capital Inc | 8,800 | 60,603 | 0.11 |
| Mitsubishi UFJ Financial Group Inc | 5,600 | 57,445 | 0.11 |
| Mitsui Fudosan Co Ltd | 700 | 18,947 | 0.03 |
| Mizuho Financial Group Inc | 5,800 | 108,150 | 0.20 |
| MS&AD Insurance Group Holdings Inc | 300 | 14,838 | 0.03 |
| Murata Manufacturing Co Ltd | 1,400 | 28,149 | 0.05 |
| NEC Corp | 1,800 | 121,056 | 0.22 |
| NIDEC CORP | 300 | 11,348 | 0.02 |
| Nintendo Co Ltd | 300 | 16,797 | 0.03 |
| Nippon Express Holdings Inc | 1,300 | 68,763 | 0.13 |
| Nippon Telegraph & Telephone Corp | 80,700 | 98,103 | 0.18 |
| Nissan Motor Co Ltd | 12,200 | 47,864 | 0.09 |
| Omron Corp | 300 | 11,092 | 0.02 |
| Oriental Land Co Ltd/Japan | 300 | 10,725 | 0.02 |
| Otsuka Holdings Co Ltd | 3,500 | 141,802 | 0.26 |
| Panasonic Holdings Corp | 9,100 | 86,062 | 0.16 |
| Renesas Electronics Corp | 2,300 | 37,513 | 0.07 |
| Sekisui Chemical Co Ltd | 4,000 | 56,142 | 0.10 |
| Sekisui House Ltd | 3,700 | 82,387 | 0.15 |
| Seven & i Holdings Co Ltd | 900 | 13,379 | 0.02 |
| Shin-Etsu Chemical Co Ltd | 700 | 29,770 | 0.05 |
| Shionogi & Co Ltd | 1,700 | 84,692 | 0.16 |
| SoftBank Corp | 7,700 | 101,137 | 0.19 |
| SoftBank Group Corp | 300 | 17,512 | 0.03 |
| Sompo Holdings Inc | 300 | 17,571 | 0.03 |
| Subaru Corp | 6,800 | 153,917 | 0.28 |
| Sumitomo Mitsui Financial Group Inc | 2,200 | 122,196 | 0.22 |
| Takeda Pharmaceutical Co Ltd | 3,700 | 108,204 | 0.20 |
| TDK Corp | 700 | 36,317 | 0.07 |
| Tokio Marine Holdings Inc | 700 | 20,399 | 0.04 |
| Toyota Motor Corp | 1,400 | 33,751 | 0.06 |
| | | 2,989,334 | 5.51 |
| MEXICO | | | |
| America Movil SAB de CV ADR | 2,178 | 41,161 | 0.07 |
| Fomento Economico Mexicano SAB de CV ADR | 1,050 | 130,152 | 0.24 |
| Grupo Mexico SAB de CV | 12,300 | 59,261 | 0.11 |
| | | 230,574 | 0.42 |

Invesco Global Equity Income Advantage Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| NETHERLANDS | | | |
| Adyen NV 144A | 9 | 14,077 | 0.03 |
| AerCap Holdings NV | 157 | 11,953 | 0.02 |
| Akzo Nobel NV | 141 | 10,263 | 0.02 |
| ASML Holding NV | 120 | 111,995 | 0.21 |
| Heineken NV | 383 | 35,359 | 0.06 |
| ING Groep NV | 803 | 11,030 | 0.02 |
| Koninklijke Ahold Delhaize NV | 2,298 | 68,550 | 0.13 |
| NN Group NV | 899 | 40,081 | 0.07 |
| NXP Semiconductors NV | 498 | 121,200 | 0.22 |
| Prosus NV | 390 | 11,392 | 0.02 |
| Universal Music Group NV | 387 | 12,068 | 0.02 |
| Wolters Kluwer NV | 397 | 62,832 | 0.12 |
| | | 510,800 | 0.94 |
| NORWAY | | | |
| DNB Bank ASA | 553 | 11,050 | 0.02 |
| Norsk Hydro ASA | 1,992 | 10,230 | 0.02 |
| Yara International ASA | 1,233 | 38,529 | 0.07 |
| | | 59,809 | 0.11 |
| SINGAPORE | | | |
| DBS Group Holdings Ltd | 700 | 17,347 | 0.03 |
| Oversea-Chinese Banking Corp Ltd | 1,400 | 13,498 | 0.02 |
| Singapore Airlines Ltd | 4,400 | 21,171 | 0.04 |
| Singapore Telecommunications Ltd | 5,900 | 10,324 | 0.02 |
| United Overseas Bank Ltd | 700 | 14,543 | 0.03 |
| | | 76,883 | 0.14 |
| SOUTH AFRICA | | | |
| Absa Group Ltd | 4,111 | 35,292 | 0.06 |
| FirstRand Ltd | 20,019 | 68,107 | 0.13 |
| Nedbank Group Ltd | 4,653 | 53,520 | 0.10 |
| Sanlam Ltd | 10,809 | 41,104 | 0.08 |
| Sibanye Stillwater Ltd | 21,293 | 21,919 | 0.04 |
| Standard Bank Group Ltd | 8,852 | 94,056 | 0.17 |
| Woolworths Holdings Ltd/South Africa | 9,926 | 32,611 | 0.06 |
| | | 346,609 | 0.64 |
| SOUTH KOREA | | | |
| Hana Financial Group Inc | 1,402 | 59,584 | 0.11 |
| KB Financial Group Inc | 668 | 31,855 | 0.06 |
| Samsung Electronics Co Ltd | 4,212 | 231,778 | 0.43 |
| Shinhan Financial Group Co Ltd | 1,893 | 61,913 | 0.11 |
| SK Hynix Inc | 242 | 28,337 | 0.05 |
| | | 413,467 | 0.76 |
| SPAIN | | | |
| ACS Actividades de Construccion y Servicios SA | 1,853 | 76,231 | 0.14 |
| Amadeus IT Group SA | 160 | 9,517 | 0.02 |
| Banco Bilbao Vizcaya Argentaria SA | 12,208 | 122,693 | 0.22 |
| Banco Santander SA | 12,925 | 54,111 | 0.10 |
| CaixaBank SA | 2,869 | 13,108 | 0.02 |
| EDP Renovaveis SA | 668 | 9,199 | 0.02 |
| Industria de Diseno Textil SA | 1,292 | 57,715 | 0.11 |
| Telefonica SA | 10,719 | 44,300 | 0.08 |
| | | 386,874 | 0.71 |
| SWEDEN | | | |
| Assa Abloy AB | 481 | 13,757 | 0.03 |
| Atlas Copco AB | 948 | 16,378 | 0.03 |
| Boliden AB | 414 | 10,448 | 0.02 |
| Evolution AB 144A | 95 | 12,368 | 0.02 |
| Sandvik AB | 564 | 12,598 | 0.02 |
| Telefonaktiebolaget LM Ericsson | 1,951 | 10,625 | 0.02 |
| Volvo AB | 8,470 | 233,032 | 0.43 |
| | | 309,206 | 0.57 |

Invesco Global Equity Income Advantage Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| SWITZERLAND | | | |
| Alcon Inc | 143 | 12,337 | 0.02 |
| Chubb Ltd | 101 | 25,611 | 0.05 |
| Cie Financiere Richemont SA | 110 | 17,447 | 0.03 |
| Geberit AG | 20 | 11,705 | 0.02 |
| Givaudan SA | 3 | 12,595 | 0.02 |
| Holcim AG | 1,980 | 162,112 | 0.30 |
| Kuehne + Nagel International AG | 345 | 115,794 | 0.22 |
| Logitech International SA | 127 | 11,326 | 0.02 |
| Lonza Group AG | 23 | 12,154 | 0.02 |
| Novartis AG | 2,551 | 261,064 | 0.48 |
| Roche Holding AG | 104 | 27,432 | 0.05 |
| Sika AG | 41 | 11,828 | 0.02 |
| Swiss Re AG | 114 | 13,795 | 0.03 |
| UBS Group AG | 650 | 18,711 | 0.04 |
| Zurich Insurance Group AG | 23 | 12,374 | 0.02 |
| | | 726,285 | 1.34 |
| TAIWAN | | | |
| Cathay Financial Holding Co Ltd | 23,000 | 32,771 | 0.06 |
| CTBC Financial Holding Co Ltd | 99,000 | 91,891 | 0.17 |
| Eva Airways Corp | 41,000 | 40,668 | 0.08 |
| Evergreen Marine Corp Taiwan Ltd | 16,000 | 83,327 | 0.15 |
| Formosa Plastics Corp | 26,000 | 59,023 | 0.11 |
| Novatek Microelectronics Corp | 2,000 | 38,039 | 0.07 |
| Taiwan Semiconductor Manufacturing Co Ltd ADR | 2,525 | 320,632 | 0.59 |
| United Microelectronics Corp | 14,000 | 21,606 | 0.04 |
| | | 687,957 | 1.27 |
| TURKEY | | | |
| Akbank TAS | 21,694 | 28,632 | 0.05 |
| Eregli Demir ve Celik Fabrikalari TAS | 51,109 | 75,114 | 0.14 |
| Ford Otomotiv Sanayi AS | 1,230 | 40,081 | 0.07 |
| Pegasus Hava Tasimaciligi AS | 1,349 | 37,468 | 0.07 |
| Tofas Turk Otomobil Fabrikasi AS | 3,488 | 29,449 | 0.06 |
| Turk Hava Yollari AO | 4,819 | 43,387 | 0.08 |
| | | 254,131 | 0.47 |
| UNITED KINGDOM | | | |
| 3i Group Plc | 7,614 | 237,816 | 0.44 |
| Anglo American Plc | 845 | 18,460 | 0.03 |
| Antofagasta Plc | 594 | 13,381 | 0.03 |
| Aptiv Plc | 127 | 9,972 | 0.02 |
| Ashtead Group Plc | 157 | 11,136 | 0.02 |
| Associated British Foods Plc | 1,947 | 55,948 | 0.10 |
| AstraZeneca Plc | 459 | 58,966 | 0.11 |
| Aviva Plc | 8,676 | 49,088 | 0.09 |
| Barclays Plc | 5,549 | 11,578 | 0.02 |
| Coca-Cola Europacific Partners Plc | 2,451 | 170,564 | 0.31 |
| Compass Group Plc | 504 | 13,839 | 0.03 |
| Diageo Plc | 371 | 13,828 | 0.03 |
| Ferguson Plc | 73 | 15,443 | 0.03 |
| GSK Plc | 7,089 | 151,639 | 0.28 |
| Halma Plc | 387 | 11,353 | 0.02 |
| HSBC Holdings Plc | 10,094 | 78,142 | 0.14 |
| Informa Plc | 3,451 | 35,886 | 0.07 |
| InterContinental Hotels Group Plc | 114 | 11,942 | 0.02 |
| Legal & General Group Plc | 4,027 | 12,359 | 0.02 |
| Lloyds Banking Group Plc | 19,753 | 11,850 | 0.02 |
| London Stock Exchange Group Plc | 114 | 12,700 | 0.02 |
| Prudential Plc | 1,028 | 10,243 | 0.02 |
| Reckitt Benckiser Group Plc | 146 | 9,225 | 0.02 |
| RELX Plc | 540 | 23,674 | 0.04 |
| Rentokil Initial Plc | 2,061 | 11,404 | 0.02 |
| Sage Group Plc/The | 2,522 | 39,538 | 0.07 |
| SSE Plc | 799 | 16,584 | 0.03 |
| Taylor Wimpey Plc | 27,093 | 46,878 | 0.09 |

Invesco Global Equity Income Advantage Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| UNITED KINGDOM (continued) | | | |
| Tesco Plc | 2,874 | 10,182 | 0.02 |
| Unilever Plc | 1,597 | 78,432 | 0.15 |
| Whitbread Plc | 1,821 | 75,410 | 0.14 |
| | | 1,327,460 | 2.45 |
| UNITED STATES | | | |
| Abbott Laboratories | 270 | 32,421 | 0.06 |
| AbbVie Inc | 960 | 170,884 | 0.32 |
| Adobe Inc | 430 | 236,848 | 0.44 |
| Advanced Micro Devices Inc | 277 | 48,693 | 0.09 |
| Aflac Inc | 1,414 | 113,840 | 0.21 |
| Agilent Technologies Inc | 86 | 11,774 | 0.02 |
| Akamai Technologies Inc | 416 | 44,916 | 0.08 |
| Align Technology Inc | 129 | 38,876 | 0.07 |
| Allstate Corp/The | 101 | 16,216 | 0.03 |
| Ally Financial Inc | 1,210 | 43,670 | 0.08 |
| Alphabet Inc - A Shares | 7,699 | 1,047,252 | 1.93 |
| Amazon.com Inc | 4,599 | 793,527 | 1.46 |
| American Express Co | 376 | 81,787 | 0.15 |
| American International Group Inc | 1,926 | 139,245 | 0.26 |
| American Tower Corp | 70 | 13,550 | 0.03 |
| American Water Works Co Inc | 86 | 10,135 | 0.02 |
| Ameriprise Financial Inc | 30 | 12,294 | 0.02 |
| Amgen Inc | 320 | 88,783 | 0.16 |
| ANSYS Inc | 34 | 11,287 | 0.02 |
| Apollo Global Management Inc | 123 | 13,712 | 0.03 |
| Apple Inc | 8,538 | 1,546,703 | 2.85 |
| Applied Materials Inc | 1,561 | 307,143 | 0.57 |
| Archer-Daniels-Midland Co | 189 | 10,013 | 0.02 |
| Arista Networks Inc | 80 | 21,771 | 0.04 |
| Arthur J Gallagher & Co | 50 | 12,276 | 0.02 |
| Assurant Inc | 317 | 57,740 | 0.11 |
| AT&T Inc | 8,704 | 147,645 | 0.27 |
| Atlassian Corp | 50 | 10,312 | 0.02 |
| Autodesk Inc | 43 | 10,943 | 0.02 |
| Automatic Data Processing Inc | 127 | 31,928 | 0.06 |
| AutoZone Inc | 7 | 21,087 | 0.04 |
| AvalonBay Communities Inc | 260 | 45,804 | 0.08 |
| Avantor Inc | 472 | 11,587 | 0.02 |
| Axon Enterprise Inc | 50 | 15,436 | 0.03 |
| Bank of New York Mellon Corp/The | 1,592 | 88,455 | 0.16 |
| Bath & Body Works Inc | 1,274 | 61,425 | 0.11 |
| Baxter International Inc | 273 | 11,330 | 0.02 |
| Becton Dickinson & Co | 47 | 11,236 | 0.02 |
| Best Buy Co Inc | 141 | 11,216 | 0.02 |
| Biogen Inc | 43 | 9,533 | 0.02 |
| Blackstone Inc | 146 | 18,387 | 0.03 |
| Booking Holdings Inc | 101 | 352,517 | 0.65 |
| Boston Scientific Corp | 239 | 15,999 | 0.03 |
| Bristol-Myers Squibb Co | 2,184 | 111,188 | 0.21 |
| Broadcom Inc | 419 | 538,839 | 0.99 |
| Broadridge Financial Solutions Inc ADR | 59 | 11,877 | 0.02 |
| Builders FirstSource Inc | 1,316 | 253,666 | 0.47 |
| Cadence Design Systems Inc | 43 | 12,904 | 0.02 |
| Caesars Entertainment Inc | 243 | 10,033 | 0.02 |
| Campbell Soup Co | 253 | 10,670 | 0.02 |
| Capital One Financial Corp | 1,173 | 160,932 | 0.30 |
| Cardinal Health Inc | 1,674 | 186,989 | 0.34 |
| Carrier Global Corp | 243 | 13,283 | 0.02 |
| Cboe Global Markets Inc | 365 | 71,490 | 0.13 |
| CBRE Group Inc | 127 | 11,550 | 0.02 |
| CDW Corp/DE | 66 | 16,137 | 0.03 |
| Cencora Inc | 497 | 117,387 | 0.22 |
| Centene Corp | 2,285 | 179,151 | 0.33 |
| CF Industries Holdings Inc | 141 | 11,246 | 0.02 |
| Charles Schwab Corp/The | 295 | 19,314 | 0.04 |

Invesco Global Equity Income Advantage Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| Charter Communications Inc | 34 | 9,787 | 0.02 |
| Chipotle Mexican Grill Inc | 9 | 24,007 | 0.04 |
| Church & Dwight Co Inc | 110 | 11,018 | 0.02 |
| Cigna Group/The | 514 | 172,305 | 0.32 |
| Cintas Corp | 102 | 64,256 | 0.12 |
| Cisco Systems Inc | 5,348 | 256,870 | 0.47 |
| Citigroup Inc | 5,745 | 315,629 | 0.58 |
| Citizens Financial Group Inc | 367 | 11,239 | 0.02 |
| Cleveland-Cliffs Inc | 684 | 13,834 | 0.03 |
| Clorox Co/The | 70 | 10,746 | 0.02 |
| CME Group Inc | 390 | 86,155 | 0.16 |
| Coca-Cola Co/The | 2,002 | 120,985 | 0.22 |
| Cognizant Technology Solutions Corp | 137 | 10,738 | 0.02 |
| Colgate-Palmolive Co | 146 | 12,681 | 0.02 |
| Comcast Corp | 7,279 | 306,737 | 0.57 |
| Conagra Brands Inc | 364 | 10,242 | 0.02 |
| Constellation Brands Inc | 43 | 10,634 | 0.02 |
| Copart Inc | 250 | 13,247 | 0.02 |
| Corteva Inc | 297 | 16,183 | 0.03 |
| Costco Wholesale Corp | 193 | 144,333 | 0.27 |
| Crown Castle Inc | 110 | 11,931 | 0.02 |
| CSX Corp | 540 | 20,332 | 0.04 |
| Cummins Inc | 53 | 14,314 | 0.03 |
| CVS Health Corp | 733 | 55,093 | 0.10 |
| Danaher Corp | 127 | 32,445 | 0.06 |
| Darden Restaurants Inc | 70 | 11,926 | 0.02 |
| Datadog Inc | 80 | 10,376 | 0.02 |
| DaVita Inc | 1,104 | 139,997 | 0.26 |
| Deckers Outdoor Corp | 14 | 12,324 | 0.02 |
| Deere & Co | 73 | 26,596 | 0.05 |
| Dell Technologies Inc | 2,084 | 193,759 | 0.36 |
| Dexcom Inc | 90 | 10,264 | 0.02 |
| Digital Realty Trust Inc | 104 | 14,821 | 0.03 |
| Discover Financial Services | 116 | 14,270 | 0.03 |
| DocuSign Inc | 1,315 | 69,219 | 0.13 |
| Dollar General Corp | 80 | 11,458 | 0.02 |
| Dollar Tree Inc | 77 | 11,246 | 0.02 |
| Domino's Pizza Inc | 27 | 12,040 | 0.02 |
| DoorDash Inc | 485 | 59,163 | 0.11 |
| Dover Corp | 73 | 11,977 | 0.02 |
| Dow Inc | 264 | 14,519 | 0.03 |
| DR Horton Inc | 558 | 81,318 | 0.15 |
| Dropbox Inc | 1,747 | 41,565 | 0.08 |
| Dynatrace Inc | 214 | 10,542 | 0.02 |
| eBay Inc | 3,843 | 183,623 | 0.34 |
| Ecolab Inc | 299 | 67,221 | 0.12 |
| Edwards Lifesciences Corp | 146 | 12,541 | 0.02 |
| Electronic Arts Inc | 80 | 11,195 | 0.02 |
| Elevance Health Inc | 241 | 121,275 | 0.22 |
| Eli Lilly & Co | 412 | 312,330 | 0.58 |
| Equinix Inc | 23 | 20,467 | 0.04 |
| Estee Lauder Cos Inc/The | 80 | 11,766 | 0.02 |
| Etsy Inc | 141 | 9,979 | 0.02 |
| Eversource Energy | 193 | 11,304 | 0.02 |
| Exelon Corp | 457 | 16,359 | 0.03 |
| Expeditors International of Washington Inc | 1,456 | 172,717 | 0.32 |
| Fair Isaac Corp | 9 | 11,461 | 0.02 |
| Fastenal Co | 166 | 12,195 | 0.02 |
| FedEx Corp | 688 | 167,929 | 0.31 |
| Fidelity National Information Services Inc | 184 | 12,282 | 0.02 |
| First Solar Inc | 77 | 11,449 | 0.02 |
| Fiserv Inc | 1,820 | 269,008 | 0.50 |
| Fortive Corp | 137 | 11,801 | 0.02 |
| Freeport-McMoRan Inc | 2,683 | 99,939 | 0.18 |
| Gartner Inc | 23 | 10,693 | 0.02 |
| General Mills Inc | 230 | 14,798 | 0.03 |

Invesco Global Equity Income Advantage Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| General Motors Co | 3,873 | 157,142 | 0.29 |
| Genuine Parts Co | 77 | 11,675 | 0.02 |
| Gilead Sciences Inc | 1,295 | 94,143 | 0.17 |
| Global Payments Inc | 540 | 70,103 | 0.13 |
| GoDaddy Inc | 101 | 11,397 | 0.02 |
| Goldman Sachs Group Inc/The | 80 | 31,390 | 0.06 |
| Hartford Financial Services Group Inc/The | 153 | 14,614 | 0.03 |
| HCA Healthcare Inc | 372 | 116,040 | 0.21 |
| Hershey Co/The | 59 | 10,993 | 0.02 |
| Hilton Worldwide Holdings Inc | 80 | 16,296 | 0.03 |
| Hologic Inc | 146 | 10,813 | 0.02 |
| Home Depot Inc/The | 487 | 183,717 | 0.34 |
| Host Hotels & Resorts Inc | 8,869 | 182,614 | 0.34 |
| HP Inc | 530 | 15,196 | 0.03 |
| Hubbell Inc | 36 | 13,333 | 0.03 |
| HubSpot Inc | 20 | 12,220 | 0.02 |
| Humana Inc | 203 | 71,274 | 0.13 |
| IDEXX Laboratories Inc | 23 | 13,122 | 0.02 |
| Illinois Tool Works Inc | 59 | 15,477 | 0.03 |
| Illumina Inc | 73 | 10,270 | 0.02 |
| Ingersoll Rand Inc | 184 | 16,497 | 0.03 |
| Insulet Corp | 57 | 9,302 | 0.02 |
| Intel Corp | 1,579 | 66,190 | 0.12 |
| Intercontinental Exchange Inc | 134 | 18,586 | 0.03 |
| International Business Machines Corp | 785 | 145,295 | 0.27 |
| International Flavors & Fragrances Inc | 146 | 10,671 | 0.02 |
| International Paper Co | 1,634 | 56,521 | 0.10 |
| Interpublic Group of Cos Inc/The | 321 | 10,174 | 0.02 |
| Intuit Inc | 118 | 77,564 | 0.14 |
| Intuitive Surgical Inc | 53 | 20,465 | 0.04 |
| IQVIA Holdings Inc | 53 | 13,244 | 0.02 |
| J M Smucker Co/The | 80 | 9,748 | 0.02 |
| Jabil Inc | 255 | 36,158 | 0.07 |
| JB Hunt Transport Services Inc | 57 | 11,674 | 0.02 |
| Johnson & Johnson | 1,508 | 243,700 | 0.45 |
| JPMorgan Chase & Co | 3,536 | 650,969 | 1.20 |
| Kellanova | 193 | 10,833 | 0.02 |
| Keurig Dr Pepper Inc | 414 | 12,431 | 0.02 |
| Keysight Technologies Inc | 104 | 15,963 | 0.03 |
| Kimberly-Clark Corp | 480 | 58,223 | 0.11 |
| KLA Corp | 68 | 45,596 | 0.08 |
| Kraft Heinz Co/The | 560 | 19,900 | 0.04 |
| Laboratory Corp of America Holdings | 50 | 10,732 | 0.02 |
| Lam Research Corp | 233 | 214,170 | 0.39 |
| Lamb Weston Holdings Inc | 107 | 10,804 | 0.02 |
| Las Vegas Sands Corp | 210 | 11,240 | 0.02 |
| Lattice Semiconductor Corp | 173 | 12,625 | 0.02 |
| Live Nation Entertainment Inc | 121 | 11,390 | 0.02 |
| Lowe's Cos Inc | 101 | 24,091 | 0.04 |
| LPL Financial Holdings Inc | 43 | 11,527 | 0.02 |
| Lululemon Athletica Inc | 23 | 10,657 | 0.02 |
| Marriott International Inc/MD | 95 | 23,612 | 0.04 |
| Marsh & McLennan Cos Inc | 84 | 17,312 | 0.03 |
| Martin Marietta Materials Inc | 27 | 15,264 | 0.03 |
| Marvell Technology Inc | 164 | 11,029 | 0.02 |
| Mastercard Inc | 398 | 190,486 | 0.35 |
| Match Group Inc | 970 | 34,722 | 0.06 |
| McCormick & Co Inc/MD | 157 | 10,630 | 0.02 |
| McDonald's Corp | 332 | 98,013 | 0.18 |
| McKesson Corp | 262 | 137,285 | 0.25 |
| MercadoLibre Inc | 115 | 180,999 | 0.33 |
| Merck & Co Inc | 1,814 | 232,619 | 0.43 |
| MetLife Inc | 203 | 14,054 | 0.03 |
| Mettler-Toledo International Inc | 9 | 11,182 | 0.02 |
| MGM Resorts International | 237 | 9,976 | 0.02 |
| Microchip Technology Inc | 829 | 67,947 | 0.13 |

Invesco Global Equity Income Advantage Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--------------------------------------|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| Micron Technology Inc | 180 | 16,100 | 0.03 |
| Microsoft Corp | 4,774 | 1,943,052 | 3.58 |
| Moderna Inc | 110 | 10,707 | 0.02 |
| Molina Healthcare Inc | 211 | 84,843 | 0.16 |
| Molson Coors Beverage Co | 2,847 | 179,053 | 0.33 |
| Mondelez International Inc | 1,068 | 78,184 | 0.14 |
| MongoDB Inc | 27 | 11,904 | 0.02 |
| Monolithic Power Systems Inc | 16 | 11,325 | 0.02 |
| Monster Beverage Corp | 239 | 13,354 | 0.03 |
| Moody's Corp | 34 | 12,897 | 0.02 |
| Morgan Stanley | 330 | 28,338 | 0.05 |
| Mosaic Co/The | 344 | 10,594 | 0.02 |
| Motorola Solutions Inc | 168 | 55,651 | 0.10 |
| Nasdaq Inc | 203 | 11,421 | 0.02 |
| NetApp Inc | 704 | 61,863 | 0.11 |
| Netflix Inc | 338 | 201,377 | 0.37 |
| NIKE Inc | 227 | 23,654 | 0.04 |
| Norfolk Southern Corp | 43 | 10,897 | 0.02 |
| Nucor Corp | 596 | 114,290 | 0.21 |
| NVIDIA Corp | 1,768 | 1,367,878 | 2.52 |
| NVR Inc | 23 | 174,474 | 0.32 |
| Old Dominion Freight Line Inc | 27 | 11,677 | 0.02 |
| Omnicom Group Inc | 127 | 11,182 | 0.02 |
| ON Semiconductor Corp | 150 | 11,425 | 0.02 |
| Oracle Corp | 291 | 32,443 | 0.06 |
| O'Reilly Automotive Inc | 20 | 21,869 | 0.04 |
| Otis Worldwide Corp | 137 | 12,987 | 0.02 |
| Owens Corning | 1,192 | 178,199 | 0.33 |
| PACCAR Inc | 2,018 | 224,532 | 0.41 |
| Palo Alto Networks Inc | 277 | 87,358 | 0.16 |
| Paychex Inc | 127 | 15,532 | 0.03 |
| Paycom Software Inc | 57 | 10,428 | 0.02 |
| PayPal Holdings Inc | 220 | 13,207 | 0.02 |
| PepsiCo Inc | 754 | 126,003 | 0.23 |
| PNC Financial Services Group Inc/The | 95 | 13,808 | 0.03 |
| PPG Industries Inc | 314 | 44,033 | 0.08 |
| Procter & Gamble Co/The | 1,652 | 264,444 | 0.49 |
| Progressive Corp/The | 101 | 19,400 | 0.04 |
| Prologis Inc | 137 | 18,326 | 0.03 |
| Prudential Financial Inc | 114 | 12,293 | 0.02 |
| PulteGroup Inc | 2,004 | 212,924 | 0.39 |
| QUALCOMM Inc | 1,363 | 211,878 | 0.39 |
| Realty Income Corp | 301 | 15,638 | 0.03 |
| Regeneron Pharmaceuticals Inc | 14 | 13,822 | 0.03 |
| Republic Services Inc | 97 | 18,045 | 0.03 |
| ResMed Inc | 66 | 11,467 | 0.02 |
| ROBLOX Corp | 260 | 10,410 | 0.02 |
| Roku Inc | 622 | 39,438 | 0.07 |
| Roper Technologies Inc | 23 | 12,488 | 0.02 |
| Ross Stores Inc | 527 | 79,261 | 0.15 |
| S&P Global Inc | 70 | 30,015 | 0.06 |
| Salesforce Inc | 1,146 | 342,999 | 0.63 |
| SBA Communications Corp | 50 | 10,246 | 0.02 |
| ServiceNow Inc | 221 | 167,444 | 0.31 |
| Sherwin-Williams Co/The | 95 | 31,269 | 0.06 |
| Simon Property Group Inc | 869 | 129,988 | 0.24 |
| Skyworks Solutions Inc | 107 | 10,865 | 0.02 |
| Snap-on Inc | 106 | 29,137 | 0.05 |
| Snowflake Inc | 50 | 11,444 | 0.02 |
| Stanley Black & Decker Inc | 116 | 10,182 | 0.02 |
| Starbucks Corp | 270 | 25,094 | 0.05 |
| State Street Corp | 150 | 10,978 | 0.02 |
| Steel Dynamics Inc | 916 | 121,106 | 0.22 |
| Stryker Corp | 59 | 20,743 | 0.04 |
| Synchrony Financial | 3,829 | 156,099 | 0.29 |
| Synopsys Inc | 23 | 13,093 | 0.02 |

Invesco Global Equity Income Advantage Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| Sysco Corp | 160 | 12,902 | 0.02 |
| Take-Two Interactive Software Inc | 63 | 9,279 | 0.02 |
| Target Corp | 379 | 57,370 | 0.11 |
| Teradyne Inc | 110 | 10,996 | 0.02 |
| Tesla Inc | 509 | 102,547 | 0.19 |
| Texas Instruments Inc | 166 | 27,024 | 0.05 |
| Thermo Fisher Scientific Inc | 70 | 39,993 | 0.07 |
| TJX Cos Inc/The | 1,826 | 184,455 | 0.34 |
| T-Mobile US Inc | 173 | 28,338 | 0.05 |
| Tractor Supply Co | 47 | 11,854 | 0.02 |
| TransUnion | 157 | 11,915 | 0.02 |
| Travelers Cos Inc/The | 77 | 16,966 | 0.03 |
| Truist Financial Corp | 380 | 13,183 | 0.02 |
| Twilio Inc | 150 | 8,926 | 0.02 |
| Tyson Foods Inc | 203 | 10,933 | 0.02 |
| Uber Technologies Inc | 1,306 | 101,217 | 0.19 |
| UiPath Inc | 1,630 | 37,840 | 0.07 |
| Ulta Beauty Inc | 23 | 12,849 | 0.02 |
| Union Pacific Corp | 141 | 35,784 | 0.07 |
| United Parcel Service Inc | 166 | 24,496 | 0.05 |
| United Rentals Inc | 30 | 20,511 | 0.04 |
| UnitedHealth Group Inc | 658 | 327,900 | 0.60 |
| US Bancorp | 390 | 16,018 | 0.03 |
| Veeva Systems Inc | 151 | 33,940 | 0.06 |
| Verisk Analytics Inc | 425 | 102,772 | 0.19 |
| Verizon Communications Inc | 2,313 | 92,727 | 0.17 |
| Vertex Pharmaceuticals Inc | 103 | 43,985 | 0.08 |
| Vertiv Holdings Co | 759 | 49,932 | 0.09 |
| VICI Properties Inc | 346 | 10,216 | 0.02 |
| Visa Inc | 1,118 | 319,026 | 0.59 |
| Vulcan Materials Co | 50 | 13,089 | 0.02 |
| Walgreens Boots Alliance Inc | 468 | 9,895 | 0.02 |
| Walmart Inc | 3,783 | 225,571 | 0.42 |
| Walt Disney Co/The | 353 | 39,071 | 0.07 |
| Warner Bros Discovery Inc | 1,032 | 8,985 | 0.02 |
| Waste Management Inc | 123 | 25,498 | 0.05 |
| West Pharmaceutical Services Inc | 201 | 71,738 | 0.13 |
| Western Digital Corp | 184 | 10,538 | 0.02 |
| Westinghouse Air Brake Technologies Corp | 340 | 47,375 | 0.09 |
| Weyerhaeuser Co | 323 | 11,038 | 0.02 |
| Workday Inc | 53 | 15,606 | 0.03 |
| WW Grainger Inc | 16 | 15,559 | 0.03 |
| Xylem Inc/NY | 110 | 13,794 | 0.03 |
| Yum! Brands Inc | 101 | 13,994 | 0.03 |
| Zebra Technologies Corp | 43 | 11,700 | 0.02 |
| Zimmer Biomet Holdings Inc | 86 | 10,671 | 0.02 |
| Zoetis Inc | 73 | 14,579 | 0.03 |
| Zscaler Inc | 43 | 10,157 | 0.02 |
| | | 25,258,031 | 46.53 |
| TOTAL EQUITIES | | 39,730,197 | 73.19 |
| BONDS | | | |
| CANADA | | | |
| Canadian Imperial Bank of Commerce Equity Linked Notes 0% USD 02/04/2024 | 89,000 | 89,000 | 0.16 |
| Canadian Imperial Bank of Commerce Equity Linked Notes 192% USD 25/03/2024 | 88,000 | 84,937 | 0.16 |
| | | 173,937 | 0.32 |
| FRANCE | | | |
| Societe Generale SA Equity Linked Notes 0% USD 28/03/2024 | 79,000 | 77,160 | 0.14 |
| Societe Generale SA Equity Linked Notes 0% USD 02/04/2024 | 79,000 | 79,000 | 0.15 |
| Societe Generale SA Equity Linked Notes 257.28% USD 14/03/2024 | 63,000 | 60,491 | 0.11 |
| | | 216,651 | 0.40 |

Invesco Global Equity Income Advantage Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| NETHERLANDS | | | |
| BNP Paribas Issuance BV 144A Equity Linked Notes 173.92% USD 25/03/2024 | 94,000 | 91,420 | 0.17 |
| BNP Paribas Issuance BV 144A Equity Linked Notes 206.82% USD 11/03/2024 | 90,000 | 78,682 | 0.14 |
| BNP Paribas Issuance BV 144A Equity Linked Notes 258.55% USD 20/03/2024 | 62,000 | 59,162 | 0.11 |
| BNP Paribas Issuance BV Equity Linked Notes 185.83% USD 21/03/2024 | 89,000 | 87,006 | 0.16 |
| | | 316,270 | 0.58 |
| SWITZERLAND | | | |
| UBS AG 144A Equity Linked Notes 247.5% USD 11/03/2024 | 62,000 | 55,069 | 0.10 |
| UNITED KINGDOM | | | |
| Barclays Bank Plc Equity Linked Notes 256.88% USD 18/03/2024 | 63,000 | 60,685 | 0.11 |
| HSBC Bank Plc Equity Linked Notes 173.12% USD 05/03/2024 | 47,000 | 41,047 | 0.08 |
| HSBC Bank Plc Equity Linked Notes 177.39% USD 12/03/2024 | 45,000 | 42,906 | 0.08 |
| HSBC Bank Plc Equity Linked Notes 177.52% USD 19/03/2024 | 44,000 | 44,019 | 0.08 |
| HSBC Bank Plc Equity Linked Notes 234.5% USD 18/03/2024 | 81,000 | 67,773 | 0.13 |
| HSBC Bank Plc Equity Linked Notes 260.4% USD 07/03/2024 | 62,000 | 38,756 | 0.07 |
| | | 295,186 | 0.55 |
| UNITED STATES | | | |
| Citigroup Global Markets Holdings Inc/United States 144A Equity Linked Notes 0% USD 27/03/2024 | 103,000 | 102,910 | 0.19 |
| Citigroup Global Markets Holdings Inc/United States 144A Equity Linked Notes 182.63% USD 26/03/2024 | 44,000 | 44,629 | 0.08 |
| Citigroup Global Markets Holdings Inc/United States 144A Equity Linked Notes 250.41% USD 13/03/2024 | 62,000 | 58,179 | 0.11 |
| Citigroup Global Markets Holdings Inc/United States 144A Equity Linked Notes 256.61% USD 06/03/2024 | 62,000 | 49,470 | 0.09 |
| | | 255,188 | 0.47 |
| TOTAL BONDS | | 1,312,301 | 2.42 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 41,042,498 | 75.61 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 3,932,000 | 3,932,000 | 7.24 |
| TOTAL OPEN-ENDED FUNDS | | 3,932,000 | 7.24 |
| Total Investments | | 44,974,498 | 82.85 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Global Focus Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| BASIC MATERIALS | | | |
| Linde Plc | 2,485 | 1,120,472 | 1.09 |
| Symrise AG | 5,664 | 568,629 | 0.55 |
| | | 1,689,101 | 1.64 |
| COMMUNICATIONS | | | |
| Airbnb Inc | 12,454 | 1,906,359 | 1.85 |
| Alphabet Inc - A Shares | 44,153 | 6,005,889 | 5.82 |
| Amazon.com Inc | 41,489 | 7,158,653 | 6.94 |
| JD.com Inc ADR | 41,149 | 933,838 | 0.90 |
| Meta Platforms Inc | 20,300 | 9,791,885 | 9.49 |
| Netflix Inc | 2,518 | 1,500,198 | 1.45 |
| Nice Ltd ADR | 13,136 | 3,214,569 | 3.12 |
| Tencent Holdings Ltd | 76,800 | 2,708,925 | 2.63 |
| Uber Technologies Inc | 64,619 | 5,008,061 | 4.86 |
| | | 38,228,377 | 37.06 |
| CONSUMER, CYCLICAL | | | |
| Hermes International SCA | 2,672 | 6,727,279 | 6.52 |
| Moncler SpA | 13,877 | 989,767 | 0.96 |
| | | 7,717,046 | 7.48 |
| CONSUMER, NON-CYCLICAL | | | |
| Adyen NV 144A | 778 | 1,216,858 | 1.18 |
| Amadeus IT Group SA | 44,266 | 2,633,033 | 2.55 |
| BeiGene Ltd ADR | 7,124 | 1,267,375 | 1.23 |
| Boston Scientific Corp | 11,796 | 789,654 | 0.77 |
| Edwards Lifesciences Corp | 25,472 | 2,187,954 | 2.12 |
| IDEXX Laboratories Inc | 5,398 | 3,079,703 | 2.99 |
| Illumina Inc | 10,817 | 1,521,717 | 1.48 |
| Lonza Group AG | 3,737 | 1,974,813 | 1.91 |
| Novo Nordisk A/S | 43,938 | 5,299,470 | 5.14 |
| S&P Global Inc | 3,998 | 1,714,267 | 1.66 |
| Stryker Corp | 9,561 | 3,361,387 | 3.26 |
| Thermo Fisher Scientific Inc | 6,541 | 3,737,101 | 3.62 |
| | | 28,783,332 | 27.91 |
| FINANCIAL | | | |
| Mastercard Inc | 10,634 | 5,089,507 | 4.94 |
| Visa Inc | 7,963 | 2,272,273 | 2.20 |
| | | 7,361,780 | 7.14 |
| TECHNOLOGY | | | |
| ASML Holding NV | 3,027 | 2,825,081 | 2.74 |
| BE Semiconductor Industries NV | 5,069 | 914,155 | 0.89 |
| CrowdStrike Holdings Inc | 10,201 | 3,261,233 | 3.16 |
| Infineon Technologies AG | 15,991 | 572,439 | 0.56 |
| Marvell Technology Inc | 23,170 | 1,558,237 | 1.51 |
| Microsoft Corp | 2,420 | 984,957 | 0.95 |
| NXP Semiconductors NV | 2,688 | 654,190 | 0.63 |
| Salesforce Inc | 10,446 | 3,126,498 | 3.03 |
| ServiceNow Inc | 4,800 | 3,636,792 | 3.53 |
| | | 17,533,582 | 17.00 |
| TOTAL EQUITIES | | 101,313,218 | 98.23 |

Invesco Global Focus Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|-----------------------|-----------------------------|-------------------------|
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 101,313,218 | 98.23 |
| OPEN-ENDED FUNDS | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 547,139 | 547,139 | 0.53 |
| TOTAL OPEN-ENDED FUNDS | | 547,139 | 0.53 |
| Total Investments | | 101,860,357 | 98.76 |

The accompanying notes form an integral part of these financial statements.

Invesco Global Small Cap Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| AUSTRALIA | | | |
| Breville Group Ltd | 74,357 | 1,317,044 | 0.40 |
| Cleanaway Waste Management Ltd | 750,829 | 1,301,318 | 0.39 |
| Nufarm Ltd | 166,122 | 619,428 | 0.19 |
| PEXA Group Ltd | 78,148 | 646,153 | 0.19 |
| Reliance Worldwide Corp Ltd | 441,138 | 1,562,679 | 0.47 |
| Ventia Services Group Pty Ltd | 575,971 | 1,412,117 | 0.43 |
| Worley Ltd | 111,875 | 1,212,280 | 0.37 |
| | | 8,071,019 | 2.44 |
| AUSTRIA | | | |
| BAWAG Group AG 144A | 27,463 | 1,542,059 | 0.46 |
| DO & CO AG | 9,546 | 1,514,175 | 0.46 |
| | | 3,056,234 | 0.92 |
| BELGIUM | | | |
| Azelis Group NV | 93,097 | 1,907,396 | 0.58 |
| Bekaert SA | 23,758 | 1,171,982 | 0.35 |
| D'iereen Group | 9,004 | 1,731,112 | 0.52 |
| | | 4,810,490 | 1.45 |
| BERMUDA | | | |
| COSCO SHIPPING Ports Ltd | 826,000 | 492,825 | 0.15 |
| Essent Group Ltd | 32,103 | 1,710,840 | 0.51 |
| | | 2,203,665 | 0.66 |
| BRAZIL | | | |
| Alpargatas SA (Preferred) | 327,711 | 674,072 | 0.20 |
| Cyrela Brazil Realty SA Empreendimentos e Participacoes | 125,500 | 594,708 | 0.18 |
| Lojas Renner SA | 156,400 | 494,773 | 0.15 |
| Porto Seguro SA | 144,000 | 845,526 | 0.26 |
| | | 2,609,079 | 0.79 |
| CANADA | | | |
| Celestica Inc | 48,873 | 2,002,316 | 0.60 |
| Descartes Systems Group Inc/The | 19,702 | 1,687,767 | 0.51 |
| ERO Copper Corp | 30,588 | 509,161 | 0.15 |
| Fairfax India Holdings Corp 144A | 70,487 | 1,017,709 | 0.31 |
| Masonite International Corp | 12,367 | 1,604,083 | 0.48 |
| TMX Group Ltd | 98,544 | 2,510,393 | 0.76 |
| Xenon Pharmaceuticals Inc | 17,095 | 816,457 | 0.25 |
| | | 10,147,886 | 3.06 |
| CAYMAN ISLANDS | | | |
| Alchip Technologies Ltd | 9,000 | 1,174,746 | 0.35 |
| Bizlink Holding Inc | 76,454 | 586,976 | 0.18 |
| China Meidong Auto Holdings Ltd | 1,015,691 | 399,870 | 0.12 |
| CIMC Enric Holdings Ltd | 994,000 | 802,298 | 0.24 |
| Full Truck Alliance Co Ltd ADR | 119,937 | 782,155 | 0.24 |
| Ichor Holdings Ltd | 31,441 | 1,331,314 | 0.40 |
| Jiumaoju International Holdings Ltd 144A | 646,000 | 447,949 | 0.13 |
| Minth Group Ltd | 384,000 | 652,748 | 0.20 |
| Parade Technologies Ltd | 23,000 | 735,969 | 0.22 |
| Vipshop Holdings Ltd ADR | 41,978 | 818,223 | 0.25 |
| | | 7,732,248 | 2.33 |
| CHILE | | | |
| Embotelladora Andina SA (Preferred) | 400,301 | 997,200 | 0.30 |
| Vina Concha y Toro SA | 660,078 | 685,937 | 0.21 |
| | | 1,683,137 | 0.51 |

Invesco Global Small Cap Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| CHINA | | | |
| A-Living Smart City Services Co Ltd - H Shares 144A | 909,000 | 466,873 | 0.14 |
| DENMARK | | | |
| ALK-Abello A/S | 96,467 | 1,814,395 | 0.55 |
| Ascendis Pharma A/S ADR | 8,809 | 1,293,936 | 0.39 |
| ISS A/S | 110,224 | 1,997,042 | 0.60 |
| NTG Nordic Transport Group A/S | 32,610 | 1,317,693 | 0.40 |
| | | 6,423,066 | 1.94 |
| FINLAND | | | |
| Metso Oyj | 151,739 | 1,620,196 | 0.49 |
| FRANCE | | | |
| Coface SA | 124,889 | 1,830,778 | 0.55 |
| Remy Cointreau SA | 8,805 | 941,968 | 0.28 |
| SOITEC | 6,547 | 960,804 | 0.29 |
| VusionGroup | 10,505 | 1,648,080 | 0.50 |
| | | 5,381,630 | 1.62 |
| GERMANY | | | |
| CTS Eventim AG & Co KGaA | 25,795 | 2,061,856 | 0.62 |
| Hornbach Holding AG & Co KGaA | 15,976 | 1,212,523 | 0.37 |
| Hypoport SE | 10,685 | 2,234,899 | 0.67 |
| Scout24 SE 144A | 21,062 | 1,553,577 | 0.47 |
| | | 7,062,855 | 2.13 |
| GREECE | | | |
| Eurobank Ergasias Services and Holdings SA | 426,870 | 882,098 | 0.27 |
| HUNGARY | | | |
| Richter Gedeon Nyrt | 38,013 | 1,030,742 | 0.31 |
| INDIA | | | |
| Aurobindo Pharma Ltd | 21,256 | 263,236 | 0.08 |
| Castrol India Ltd | 401,610 | 1,012,016 | 0.31 |
| Delhivery Ltd | 233,391 | 1,335,398 | 0.40 |
| EPL Ltd | 337,098 | 761,554 | 0.23 |
| Gujarat Pipavav Port Ltd | 726,344 | 1,868,988 | 0.56 |
| KEC International Ltd | 88,417 | 775,947 | 0.23 |
| Manappuram Finance Ltd | 543,769 | 1,161,064 | 0.35 |
| Shriram Finance Ltd | 58,480 | 1,720,082 | 0.52 |
| TeamLease Services Ltd | 23,465 | 849,089 | 0.26 |
| | | 9,747,374 | 2.94 |
| INDONESIA | | | |
| AKR Corporindo Tbk PT | 10,774,300 | 1,167,493 | 0.35 |
| Indocement Tunggul Prakarsa Tbk PT | 651,500 | 376,792 | 0.11 |
| Semen Indonesia Persero Tbk PT | 899,897 | 348,700 | 0.11 |
| | | 1,892,985 | 0.57 |
| IRELAND | | | |
| Weatherford International Plc | 28,743 | 2,989,841 | 0.90 |
| ISRAEL | | | |
| Max Stock Ltd | 354,886 | 768,821 | 0.23 |
| ITALY | | | |
| BFF Bank SpA 144A | 117,554 | 1,385,734 | 0.42 |
| GVS SpA 144A | 269,496 | 1,843,908 | 0.56 |
| LU-VE SpA | 37,111 | 815,224 | 0.25 |
| Piovan SpA 144A | 170,705 | 1,834,727 | 0.55 |
| Reply SpA | 13,184 | 1,829,827 | 0.55 |
| | | 7,709,420 | 2.33 |

Invesco Global Small Cap Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| JAPAN | | | |
| Amada Co Ltd | 102,000 | 1,129,932 | 0.34 |
| Amvis Holdings Inc | 19,300 | 321,047 | 0.10 |
| Chiba Bank Ltd/The | 203,100 | 1,648,481 | 0.50 |
| CKD Corp | 34,900 | 712,471 | 0.21 |
| Daiei Kankyo Co Ltd | 77,900 | 1,455,801 | 0.44 |
| Daifuku Co Ltd | 65,100 | 1,537,147 | 0.46 |
| Daiseki Co Ltd | 27,700 | 733,029 | 0.22 |
| Food & Life Cos Ltd | 30,600 | 604,863 | 0.18 |
| Fukuoka Financial Group Inc | 39,500 | 1,021,963 | 0.31 |
| Goldwin Inc | 16,500 | 952,379 | 0.29 |
| Hitachi Construction Machinery Co Ltd | 35,200 | 1,013,179 | 0.30 |
| Ibiden Co Ltd | 15,100 | 692,299 | 0.21 |
| Japan Elevator Service Holdings Co Ltd | 38,100 | 610,417 | 0.18 |
| KOMEDA Holdings Co Ltd | 48,800 | 888,616 | 0.27 |
| M&A Research Institute Holdings Inc | 16,100 | 740,717 | 0.22 |
| Musashi Seimitsu Industry Co Ltd | 67,600 | 751,433 | 0.23 |
| Nakanishi Inc | 28,700 | 458,931 | 0.14 |
| Nippon Soda Co Ltd | 29,700 | 1,214,023 | 0.37 |
| Orix J REIT Inc | 910 | 958,007 | 0.29 |
| RS Technologies Co Ltd | 15,800 | 286,356 | 0.09 |
| Sanyo Special Steel Co Ltd | 32,300 | 485,936 | 0.15 |
| Seiren Co Ltd | 35,000 | 597,668 | 0.18 |
| SHO-BOND Holdings Co Ltd | 39,200 | 1,677,156 | 0.51 |
| Sojitz Corp | 65,000 | 1,644,266 | 0.50 |
| Solasto Corp | 97,000 | 347,349 | 0.10 |
| Sundrug Co Ltd | 33,500 | 1,041,787 | 0.31 |
| Taiyo Yuden Co Ltd | 30,900 | 672,564 | 0.20 |
| Takeuchi Manufacturing Co Ltd | 27,500 | 963,124 | 0.29 |
| TechnoPro Holdings Inc | 64,000 | 1,276,807 | 0.38 |
| Tokyo Tatemono Co Ltd | 106,900 | 1,543,448 | 0.47 |
| Tokyu Fudosan Holdings Corp | 104,500 | 684,675 | 0.21 |
| Toyo Tanso Co Ltd | 16,000 | 728,478 | 0.22 |
| Tri Chemical Laboratories Inc | 33,400 | 1,072,175 | 0.32 |
| Yokohama Rubber Co Ltd/The | 64,800 | 1,718,523 | 0.52 |
| | | 32,185,047 | 9.71 |
| MEXICO | | | |
| Genomma Lab Internacional SAB de CV | 1,038,000 | 811,051 | 0.25 |
| Grupo Traxion SAB de CV 144A | 483,500 | 870,391 | 0.26 |
| Regional SAB de CV | 85,754 | 795,883 | 0.24 |
| | | 2,477,325 | 0.75 |
| NETHERLANDS | | | |
| Fugro NV | 88,243 | 1,959,006 | 0.59 |
| NX Filtration NV | 14,946 | 53,155 | 0.02 |
| Technip Energies NV | 66,407 | 1,437,910 | 0.43 |
| TKH Group NV | 33,433 | 1,398,584 | 0.42 |
| | | 4,848,655 | 1.46 |
| SINGAPORE | | | |
| Flex Ltd | 55,855 | 1,554,153 | 0.47 |
| XP Power Ltd | 22,227 | 293,273 | 0.09 |
| | | 1,847,426 | 0.56 |
| SOUTH AFRICA | | | |
| Mr Price Group Ltd | 67,013 | 595,732 | 0.18 |
| OU Tsurance Group Ltd | 211,434 | 456,835 | 0.14 |
| Transaction Capital Ltd | 1,629,409 | 823,812 | 0.25 |
| | | 1,876,379 | 0.57 |
| SOUTH KOREA | | | |
| DGB Financial Group Inc | 170,638 | 1,137,123 | 0.34 |
| Fila Holdings Corp | 30,301 | 872,603 | 0.26 |
| HL Mando Co Ltd | 35,474 | 883,846 | 0.27 |

Invesco Global Small Cap Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| SOUTH KOREA (continued) | | | |
| KoMiCo Ltd | 23,157 | 1,077,418 | 0.33 |
| Samsung Fire & Marine Insurance Co Ltd | 4,958 | 1,108,015 | 0.34 |
| Tokai Carbon Korea Co Ltd | 10,846 | 770,209 | 0.23 |
| | | 5,849,214 | 1.77 |
| SPAIN | | | |
| Laboratorios Farmaceuticos Rovi SA | 20,131 | 1,587,853 | 0.48 |
| SWEDEN | | | |
| Alimak Group AB 144A | 177,817 | 1,614,414 | 0.49 |
| Bufab AB | 50,698 | 1,941,600 | 0.58 |
| Karnov Group AB | 277,275 | 1,722,925 | 0.52 |
| | | 5,278,939 | 1.59 |
| SWITZERLAND | | | |
| ALSO Holding AG | 3,665 | 968,174 | 0.29 |
| Bossard Holding AG | 5,887 | 1,347,800 | 0.41 |
| Medacta Group SA 144A | 9,028 | 1,319,134 | 0.40 |
| Montana Aerospace AG 144A | 62,502 | 1,097,893 | 0.33 |
| Swissquote Group Holding SA | 6,122 | 1,634,623 | 0.49 |
| | | 6,367,624 | 1.92 |
| TAIWAN | | | |
| Chroma ATE Inc | 85,000 | 625,795 | 0.19 |
| Largan Precision Co Ltd | 12,000 | 982,027 | 0.30 |
| Nien Made Enterprise Co Ltd | 80,000 | 934,124 | 0.28 |
| RichWave Technology Corp | 115,537 | 822,312 | 0.25 |
| Wiwynn Corp | 10,000 | 737,120 | 0.22 |
| Yageo Corp | 51,000 | 898,602 | 0.27 |
| | | 4,999,980 | 1.51 |
| THAILAND | | | |
| Quality Houses PCL | 8,798,200 | 527,416 | 0.16 |
| UNITED KINGDOM | | | |
| 4imprint Group Plc | 18,037 | 1,282,355 | 0.39 |
| Advanced Medical Solutions Group Plc | 243,215 | 643,049 | 0.19 |
| AJ Bell Plc | 157,761 | 611,699 | 0.18 |
| Alfa Financial Software Holdings Plc 144A | 312,688 | 704,107 | 0.21 |
| Alpha Financial Markets Consulting Plc | 101,776 | 450,631 | 0.14 |
| Aptitude Software Group Plc | 86,061 | 352,199 | 0.11 |
| Arcos Dorados Holdings Inc | 96,033 | 1,151,767 | 0.35 |
| Auction Technology Group Plc | 42,389 | 323,622 | 0.10 |
| Avon Protection Plc | 27,353 | 338,243 | 0.10 |
| Brooks Macdonald Group Plc | 28,467 | 605,005 | 0.18 |
| Chemring Group Plc | 165,461 | 724,235 | 0.22 |
| Churchill China Plc | 27,912 | 367,225 | 0.11 |
| CLS Holdings Plc | 117,154 | 135,979 | 0.04 |
| Coats Group Plc | 609,543 | 525,506 | 0.16 |
| Crest Nicholson Holdings plc | 112,847 | 300,789 | 0.09 |
| CVS Group Plc | 31,164 | 593,726 | 0.18 |
| DiscoverIE Group Plc | 56,947 | 492,399 | 0.15 |
| Dunelm Group Plc | 16,299 | 237,944 | 0.07 |
| Endava Plc ADR | 22,159 | 1,408,294 | 0.42 |
| Energiean Plc | 41,391 | 541,420 | 0.16 |
| Essentra Plc | 205,604 | 438,788 | 0.13 |
| FD Technologies Plc | 11,184 | 184,919 | 0.06 |
| FDM Group Holdings Plc | 45,902 | 232,564 | 0.07 |
| Focusrite Plc | 7,819 | 41,544 | 0.01 |
| Future Plc | 27,118 | 217,669 | 0.06 |
| Gates Industrial Corp Plc | 118,158 | 1,709,185 | 0.52 |
| GB Group Plc | 57,346 | 203,563 | 0.06 |
| Genuit Group Plc | 90,715 | 467,643 | 0.14 |
| Gym Group Plc/The 144A | 242,965 | 332,874 | 0.10 |

Invesco Global Small Cap Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| UNITED KINGDOM (continued) | | | |
| Hill & Smith Plc | 32,808 | 748,313 | 0.23 |
| Hilton Food Group Plc | 69,949 | 718,973 | 0.22 |
| Hollywood Bowl Group Plc | 213,007 | 858,918 | 0.26 |
| Johnson Service Group Plc | 251,678 | 457,520 | 0.14 |
| JTC Plc 144A | 98,767 | 966,763 | 0.29 |
| Kainos Group Plc | 31,927 | 449,128 | 0.13 |
| Keywords Studios Plc | 24,034 | 446,486 | 0.13 |
| Learning Technologies Group Plc | 337,586 | 357,025 | 0.11 |
| Loungers Plc | 117,879 | 310,175 | 0.09 |
| Marlowe Plc | 27,352 | 172,316 | 0.05 |
| Marshalls Plc | 102,817 | 390,726 | 0.12 |
| Midwich Group Plc | 74,755 | 343,758 | 0.10 |
| Mitchells & Butlers Plc | 119,540 | 361,274 | 0.11 |
| MJ Gleeson Plc | 18,317 | 121,884 | 0.04 |
| National Energy Services Reunited Corp | 149,745 | 1,152,223 | 0.35 |
| Next 15 Group Plc | 27,531 | 317,632 | 0.10 |
| NIOX GROUP Plc | 162,095 | 126,931 | 0.04 |
| Pets at Home Group Plc | 225,139 | 790,923 | 0.24 |
| ReNew Energy Global Plc | 94,818 | 600,592 | 0.18 |
| Ricardo Plc | 91,263 | 491,827 | 0.15 |
| Robert Walters Plc | 72,510 | 396,727 | 0.12 |
| RWS Holdings Plc | 108,361 | 285,816 | 0.09 |
| Savills Plc | 10,412 | 121,311 | 0.04 |
| Serco Group Plc | 251,581 | 607,881 | 0.18 |
| Severfield Plc | 259,192 | 175,094 | 0.05 |
| SigmaRoc Plc | 2,142,498 | 1,726,504 | 0.52 |
| Tatton Asset Management Plc | 41,660 | 292,496 | 0.09 |
| Topps Tiles Plc | 155,119 | 86,539 | 0.03 |
| Treatt Plc | 17,177 | 87,245 | 0.03 |
| VIDENDUM Plc | 91,907 | 388,622 | 0.12 |
| Volution Group Plc | 84,410 | 440,800 | 0.13 |
| Vp Plc | 25,119 | 176,344 | 0.05 |
| Wickes Group Plc | 199,238 | 399,997 | 0.12 |
| Workspace Group Plc | 37,818 | 233,372 | 0.07 |
| YouGov Plc | 9,292 | 130,479 | 0.04 |
| Young & Co's Brewery Plc | 60,325 | 525,804 | 0.16 |
| | | 31,877,361 | 9.62 |
| UNITED STATES | | | |
| Acushnet Holdings Corp | 42,830 | 2,953,058 | 0.89 |
| Alight Inc | 233,509 | 2,142,571 | 0.65 |
| Applied Industrial Technologies Inc | 12,423 | 2,368,547 | 0.71 |
| Ashland Inc | 21,350 | 1,999,260 | 0.60 |
| Axsome Therapeutics Inc | 10,235 | 846,608 | 0.25 |
| Banc of California Inc | 119,501 | 1,733,110 | 0.52 |
| Blackbaud Inc | 17,141 | 1,152,608 | 0.35 |
| Bloomin' Brands Inc | 67,794 | 1,874,285 | 0.57 |
| BrightSpring Health Services Inc | 95,274 | 927,969 | 0.28 |
| CACI International Inc | 5,781 | 2,151,117 | 0.65 |
| Cactus Inc | 70,148 | 3,200,900 | 0.97 |
| Casella Waste Systems Inc | 18,818 | 1,695,699 | 0.51 |
| Comfort Systems USA Inc | 7,544 | 2,210,682 | 0.67 |
| CommVault Systems Inc | 27,277 | 2,593,624 | 0.78 |
| CONMED Corp | 18,606 | 1,478,288 | 0.45 |
| Core & Main Inc | 52,242 | 2,492,405 | 0.75 |
| CryoPort Inc | 70,477 | 1,158,353 | 0.35 |
| Cullen/Frost Bankers Inc | 17,450 | 1,855,153 | 0.56 |
| Curtiss-Wright Corp | 6,729 | 1,584,717 | 0.48 |
| Cytokinetics Inc | 10,355 | 755,670 | 0.23 |
| Diodes Inc | 20,324 | 1,365,146 | 0.41 |
| EastGroup Properties Inc | 12,892 | 2,280,527 | 0.69 |
| Encompass Health Corp | 26,017 | 1,942,773 | 0.59 |
| EnerSys | 20,496 | 1,848,640 | 0.56 |
| Enovis Corp | 25,337 | 1,536,446 | 0.46 |
| First Financial Bankshares Inc | 58,944 | 1,783,249 | 0.54 |

Invesco Global Small Cap Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| Gaming and Leisure Properties Inc | 48,064 | 2,184,957 | 0.66 |
| Glacier Bancorp Inc | 36,304 | 1,302,435 | 0.39 |
| Graphic Packaging Holding Co | 81,053 | 2,111,816 | 0.64 |
| Griffon Corp | 28,352 | 1,983,561 | 0.60 |
| Innospec Inc | 12,799 | 1,570,487 | 0.47 |
| Intra-Cellular Therapies Inc | 11,616 | 825,808 | 0.25 |
| iRhythm Technologies Inc | 9,486 | 1,119,446 | 0.34 |
| Iridium Communications Inc | 26,405 | 759,371 | 0.23 |
| ITT Inc | 22,619 | 2,834,761 | 0.85 |
| Jefferies Financial Group Inc | 41,210 | 1,701,410 | 0.51 |
| Karuna Therapeutics Inc | 1,514 | 477,503 | 0.14 |
| Knight-Swift Transportation Holdings Inc | 33,633 | 1,876,383 | 0.57 |
| Kontoor Brands Inc | 25,907 | 1,493,096 | 0.45 |
| Lattice Semiconductor Corp | 27,162 | 1,982,114 | 0.60 |
| Leonardo DRS Inc | 80,086 | 1,798,450 | 0.54 |
| Lumentum Holdings Inc | 29,015 | 1,362,563 | 0.41 |
| MKS Instruments Inc | 17,077 | 2,031,445 | 0.61 |
| Montrose Environmental Group Inc | 28,908 | 951,663 | 0.29 |
| Mr Cooper Group Inc | 27,389 | 1,972,664 | 0.59 |
| Natera Inc | 20,573 | 1,571,974 | 0.47 |
| NeoGenomics Inc | 51,783 | 802,214 | 0.24 |
| NEXTracker Inc | 36,336 | 2,127,277 | 0.64 |
| Ollie's Bargain Outlet Holdings Inc | 26,879 | 2,134,259 | 0.64 |
| ONE Gas Inc | 13,722 | 815,414 | 0.25 |
| Oxford Industries Inc | 11,459 | 1,153,272 | 0.35 |
| Pacific Premier Bancorp Inc | 54,206 | 1,223,227 | 0.37 |
| Papa John's International Inc | 17,947 | 1,256,312 | 0.38 |
| Patrick Industries Inc | 11,909 | 1,395,825 | 0.42 |
| Pinnacle Financial Partners Inc | 29,440 | 2,386,817 | 0.72 |
| Piper Sandler Cos | 11,297 | 2,112,873 | 0.64 |
| PowerSchool Holdings Inc | 80,810 | 1,682,416 | 0.51 |
| PROS Holdings Inc | 29,111 | 1,033,864 | 0.31 |
| Q2 Holdings Inc | 35,542 | 1,614,945 | 0.49 |
| Quanterix Corp | 67,369 | 1,577,040 | 0.48 |
| Radian Group Inc | 60,875 | 1,760,830 | 0.53 |
| Rambus Inc | 21,753 | 1,232,050 | 0.37 |
| Reinsurance Group of America Inc | 8,754 | 1,557,283 | 0.47 |
| RLI Corp | 14,209 | 2,106,084 | 0.63 |
| Shift4 Payments Inc | 21,290 | 1,820,421 | 0.55 |
| Simply Good Foods Co/The | 37,021 | 1,309,279 | 0.39 |
| Simulations Plus Inc | 35,539 | 1,484,939 | 0.45 |
| SJW Group | 15,115 | 833,649 | 0.25 |
| SouthState Corp | 21,730 | 1,782,282 | 0.54 |
| Sprouts Farmers Market Inc | 56,710 | 3,506,513 | 1.06 |
| STAG Industrial Inc | 55,101 | 2,043,156 | 0.62 |
| Summit Materials Inc | 46,316 | 1,957,478 | 0.59 |
| Taylor Morrison Home Corp | 61,254 | 3,375,306 | 1.02 |
| Tenet Healthcare Corp | 29,237 | 2,603,943 | 0.79 |
| Timken Co/The | 20,441 | 1,710,472 | 0.52 |
| Travel + Leisure Co | 49,043 | 2,211,498 | 0.67 |
| Vaxcyte Inc | 10,510 | 788,285 | 0.24 |
| Webster Financial Corp | 39,675 | 1,859,451 | 0.56 |
| Western Alliance Bancorp | 23,936 | 1,361,045 | 0.41 |
| WillScot Mobile Mini Holdings Corp | 36,623 | 1,741,905 | 0.53 |
| XPO Inc | 28,197 | 3,311,348 | 1.00 |
| | | 141,516,284 | 42.71 |
| VIETNAM | | | |
| Hoa Phat Group JSC | 385,400 | 484,170 | 0.15 |
| TOTAL EQUITIES | | 328,013,332 | 98.99 |

Invesco Global Small Cap Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| WARRANTS | | | |
| ITALY | | | |
| Antares Vision SpA WTS 19/04/2024 | 18,650 | 253 | 0.00 |
| TOTAL WARRANTS | | 253 | 0.00 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 328,013,585 | 98.99 |
| OTHER TRANSFERABLE SECURITIES | | | |
| EQUITIES | | | |
| RUSSIA | | | |
| Detsky Mir PJSC 144A ¹ | 451,480 | – | 0.00 |
| Moscow Exchange MICEX-RTS PJSC ¹ | 436,828 | – | 0.00 |
| | | – | 0.00 |
| SOUTH KOREA | | | |
| Lime Co Ltd ¹ | 11,212 | 16,840 | 0.00 |
| UNITED KINGDOM | | | |
| NMC Health Plc ¹ | 35,468 | – | 0.00 |
| TOTAL EQUITIES | | 16,840 | 0.00 |
| TOTAL OTHER TRANSFERABLE SECURITIES | | 16,840 | 0.00 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 2,509,842 | 2,509,842 | 0.76 |
| TOTAL OPEN-ENDED FUNDS | | 2,509,842 | 0.76 |
| Total Investments | | 330,540,267 | 99.75 |

¹Securities valued at fair market value as determined in good faith pursuant to procedures established by the Directors.

The accompanying notes form an integral part of these financial statements.

Invesco Sustainable Global Structured Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| AUSTRALIA | | | |
| BlueScope Steel Ltd | 52,709 | 779,690 | 0.27 |
| Brambles Ltd | 132,313 | 1,293,706 | 0.44 |
| Fortescue Ltd | 28,176 | 472,613 | 0.16 |
| | | 2,546,009 | 0.87 |
| AUSTRIA | | | |
| Erste Group Bank AG | 14,496 | 584,965 | 0.20 |
| BELGIUM | | | |
| Anheuser-Busch InBev SA/NV | 5,865 | 360,300 | 0.12 |
| BERMUDA | | | |
| Arch Capital Group Ltd | 7,122 | 628,466 | 0.22 |
| CANADA | | | |
| CGI Inc | 8,649 | 990,669 | 0.34 |
| Dollarama Inc | 15,402 | 1,215,256 | 0.42 |
| George Weston Ltd | 6,169 | 809,707 | 0.28 |
| Great-West Lifeco Inc | 17,551 | 542,903 | 0.19 |
| Hydro One Ltd 144A | 63,861 | 1,896,581 | 0.65 |
| iA Financial Corp Inc | 7,074 | 439,671 | 0.15 |
| Loblaws Cos Ltd | 19,390 | 2,101,378 | 0.72 |
| Manulife Financial Corp | 39,788 | 943,131 | 0.32 |
| Metro Inc/CN | 19,438 | 1,057,351 | 0.36 |
| Parkland Corp | 40,124 | 1,317,462 | 0.45 |
| Stantec Inc | 8,693 | 736,578 | 0.25 |
| | | 12,050,687 | 4.13 |
| CAYMAN ISLANDS | | | |
| Budweiser Brewing Co APAC Ltd 144A | 217,100 | 351,395 | 0.12 |
| CK Asset Holdings Ltd | 84,500 | 389,422 | 0.13 |
| CK Hutchison Holdings Ltd | 146,000 | 742,179 | 0.25 |
| HKT Trust & HKT Ltd | 1,145,000 | 1,393,651 | 0.48 |
| WH Group Ltd 144A | 1,190,500 | 717,786 | 0.25 |
| | | 3,594,433 | 1.23 |
| DENMARK | | | |
| Danske Bank A/S | 28,532 | 823,212 | 0.28 |
| Novo Nordisk A/S | 4,838 | 583,523 | 0.20 |
| | | 1,406,735 | 0.48 |
| FRANCE | | | |
| Arkema SA | 4,861 | 504,024 | 0.17 |
| Credit Agricole SA | 88,552 | 1,208,782 | 0.41 |
| Danone SA | 46,766 | 3,006,202 | 1.03 |
| Eiffage SA | 11,452 | 1,259,702 | 0.43 |
| Ipsen SA | 1,889 | 207,327 | 0.07 |
| Orange SA | 146,315 | 1,697,187 | 0.58 |
| SCOR SE | 11,834 | 364,264 | 0.13 |
| | | 8,247,488 | 2.82 |
| GERMANY | | | |
| Allianz SE | 966 | 264,142 | 0.09 |
| Bayerische Motoren Werke AG | 3,158 | 375,655 | 0.13 |
| Deutsche Bank AG | 24,885 | 335,649 | 0.12 |
| Deutsche Telekom AG | 8,824 | 211,023 | 0.07 |
| HOCHTIEF AG | 3,192 | 378,696 | 0.13 |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | 5,390 | 2,523,987 | 0.86 |
| Talanx AG | 6,990 | 500,602 | 0.17 |
| | | 4,589,754 | 1.57 |

Invesco Sustainable Global Structured Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|-------------------------------------|----------------|---------------------|-----------------|
| HONG KONG | | | |
| BOC Hong Kong Holdings Ltd | 320,000 | 843,703 | 0.29 |
| Swire Pacific Ltd | 47,000 | 390,539 | 0.13 |
| | | 1,234,242 | 0.42 |
| IRELAND | | | |
| AIB Group Plc | 46,317 | 217,994 | 0.07 |
| DCC Plc | 7,253 | 517,676 | 0.18 |
| Smurfit Kappa Group Plc | 9,694 | 410,618 | 0.14 |
| | | 1,146,288 | 0.39 |
| ISRAEL | | | |
| Bank Hapoalim BM | 29,440 | 278,100 | 0.10 |
| ITALY | | | |
| Assicurazioni Generali SpA | 61,498 | 1,460,213 | 0.50 |
| UniCredit SpA | 44,586 | 1,505,132 | 0.52 |
| | | 2,965,345 | 1.02 |
| JAPAN | | | |
| Astellas Pharma Inc | 19,500 | 214,760 | 0.07 |
| Canon Inc | 29,400 | 857,069 | 0.29 |
| Central Japan Railway Co | 14,300 | 358,929 | 0.12 |
| Daiwa Securities Group Inc | 53,500 | 392,413 | 0.14 |
| FUJIFILM Holdings Corp | 10,000 | 634,116 | 0.22 |
| Hankyu Hanshin Holdings Inc | 8,400 | 240,504 | 0.08 |
| Hitachi Ltd | 9,000 | 760,011 | 0.26 |
| Honda Motor Co Ltd | 90,100 | 1,069,946 | 0.37 |
| Japan Post Bank Co Ltd | 44,300 | 471,227 | 0.16 |
| Japan Post Holdings Co Ltd | 286,700 | 2,765,598 | 0.95 |
| KDDI Corp | 44,900 | 1,363,743 | 0.47 |
| Kuraray Co Ltd | 18,700 | 188,353 | 0.07 |
| Mitsubishi Chemical Group Corp | 151,700 | 868,078 | 0.30 |
| Mitsubishi HC Capital Inc | 102,300 | 704,510 | 0.24 |
| Mizuho Financial Group Inc | 112,600 | 2,099,598 | 0.72 |
| NEC Corp | 8,800 | 591,829 | 0.20 |
| Nippon Express Holdings Inc | 7,400 | 391,420 | 0.13 |
| Nippon Telegraph & Telephone Corp | 2,380,400 | 2,893,722 | 0.99 |
| Nitto Denko Corp | 9,800 | 896,137 | 0.31 |
| Otsuka Holdings Co Ltd | 44,100 | 1,786,702 | 0.61 |
| Ryohin Keikaku Co Ltd | 22,500 | 354,205 | 0.12 |
| SCREEN Holdings Co Ltd | 4,300 | 535,681 | 0.18 |
| Secom Co Ltd | 7,400 | 539,411 | 0.19 |
| Sega Sammy Holdings Inc | 17,100 | 214,148 | 0.07 |
| Shionogi & Co Ltd | 24,500 | 1,220,556 | 0.42 |
| SoftBank Corp | 290,000 | 3,809,055 | 1.30 |
| Subaru Corp | 47,400 | 1,072,890 | 0.37 |
| Sumitomo Mitsui Financial Group Inc | 22,700 | 1,260,836 | 0.43 |
| Takeda Pharmaceutical Co Ltd | 58,800 | 1,719,565 | 0.59 |
| TOPPAN Holdings Inc | 18,700 | 442,915 | 0.15 |
| Toyota Tsusho Corp | 14,100 | 908,042 | 0.31 |
| | | 31,625,969 | 10.83 |
| LIBERIA | | | |
| Royal Caribbean Cruises Ltd | 4,314 | 525,102 | 0.18 |
| LUXEMBOURG | | | |
| Samsonite International SA 144A | 100,200 | 349,243 | 0.12 |
| NETHERLANDS | | | |
| Koninklijke Ahold Delhaize NV | 20,329 | 606,423 | 0.21 |
| Koninklijke KPN NV | 163,928 | 603,074 | 0.21 |
| NN Group NV | 9,200 | 410,177 | 0.14 |
| NXP Semiconductors NV | 2,421 | 589,209 | 0.20 |
| Stellantis NV | 21,134 | 555,674 | 0.19 |

Invesco Sustainable Global Structured Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|------------------------------------|----------------|---------------------|-----------------|
| NETHERLANDS (continued) | | | |
| Wolters Kluwer NV | 4,478 | 708,718 | 0.24 |
| | | 3,473,275 | 1.19 |
| NORWAY | | | |
| Orkla ASA | 133,152 | 954,729 | 0.33 |
| Telenor ASA | 29,697 | 326,928 | 0.11 |
| Yara International ASA | 10,250 | 320,290 | 0.11 |
| | | 1,601,947 | 0.55 |
| SINGAPORE | | | |
| DBS Group Holdings Ltd | 25,100 | 621,999 | 0.21 |
| Flex Ltd | 20,146 | 560,558 | 0.19 |
| Oversea-Chinese Banking Corp Ltd | 160,100 | 1,543,640 | 0.53 |
| | | 2,726,197 | 0.93 |
| SPAIN | | | |
| Banco Bilbao Vizcaya Argentaria SA | 97,210 | 976,979 | 0.33 |
| Banco Santander SA | 216,206 | 905,146 | 0.31 |
| Telefonica SA | 240,511 | 993,999 | 0.34 |
| | | 2,876,124 | 0.98 |
| SWEDEN | | | |
| Volvo AB | 41,670 | 1,146,452 | 0.39 |
| SWITZERLAND | | | |
| Chubb Ltd | 5,554 | 1,408,334 | 0.48 |
| Givaudan SA | 142 | 596,155 | 0.21 |
| Holcim AG | 19,597 | 1,604,502 | 0.55 |
| Kuehne + Nagel International AG | 3,341 | 1,121,356 | 0.38 |
| Novartis AG | 41,669 | 4,264,319 | 1.46 |
| Swiss Re AG | 9,301 | 1,125,475 | 0.39 |
| TE Connectivity Ltd | 2,655 | 379,191 | 0.13 |
| Temenos AG | 5,973 | 446,419 | 0.15 |
| Zurich Insurance Group AG | 997 | 536,379 | 0.18 |
| | | 11,482,130 | 3.93 |
| UNITED KINGDOM | | | |
| 3i Group Plc | 64,570 | 2,016,785 | 0.69 |
| Coca-Cola Europacific Partners Plc | 27,755 | 1,931,454 | 0.66 |
| Ferguson Plc | 1,506 | 318,591 | 0.11 |
| GSK Plc | 76,141 | 1,628,711 | 0.56 |
| Sage Group Plc/The | 55,723 | 873,577 | 0.30 |
| Unilever Plc | 15,611 | 766,694 | 0.26 |
| | | 7,535,812 | 2.58 |
| UNITED STATES | | | |
| AbbVie Inc | 9,472 | 1,686,051 | 0.58 |
| Acuity Brands Inc | 1,527 | 381,116 | 0.13 |
| Adobe Inc | 1,771 | 975,483 | 0.33 |
| Aflac Inc | 11,128 | 895,905 | 0.31 |
| Alphabet Inc - A Shares | 23,335 | 3,174,131 | 1.09 |
| Amazon.com Inc | 14,180 | 2,446,665 | 0.84 |
| American International Group Inc | 14,319 | 1,035,231 | 0.35 |
| Amgen Inc | 6,197 | 1,719,341 | 0.59 |
| Amkor Technology Inc | 13,165 | 397,641 | 0.14 |
| Apple Inc | 31,292 | 5,668,706 | 1.94 |
| Applied Materials Inc | 11,668 | 2,295,804 | 0.79 |
| Arista Networks Inc | 4,576 | 1,245,313 | 0.43 |
| Assurant Inc | 5,939 | 1,081,753 | 0.37 |
| AT&T Inc | 171,514 | 2,909,379 | 1.00 |
| Bank of New York Mellon Corp/The | 6,603 | 366,876 | 0.12 |
| Bath & Body Works Inc | 13,357 | 643,997 | 0.22 |
| Berry Global Group Inc | 20,365 | 1,171,299 | 0.40 |
| Booking Holdings Inc | 811 | 2,830,609 | 0.97 |

Invesco Sustainable Global Structured Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| Bristol-Myers Squibb Co | 47,637 | 2,425,221 | 0.83 |
| Broadridge Financial Solutions Inc ADR | 6,560 | 1,320,552 | 0.45 |
| Capital One Financial Corp | 7,106 | 974,918 | 0.33 |
| Cardinal Health Inc | 26,275 | 2,934,964 | 1.00 |
| Cboe Global Markets Inc | 6,039 | 1,182,818 | 0.40 |
| Cencora Inc | 8,068 | 1,905,586 | 0.65 |
| Centene Corp | 27,483 | 2,154,750 | 0.74 |
| CF Industries Holdings Inc | 11,393 | 908,663 | 0.31 |
| Church & Dwight Co Inc | 1,944 | 194,717 | 0.07 |
| Cigna Group/The | 5,838 | 1,957,041 | 0.67 |
| Cisco Systems Inc | 92,812 | 4,457,853 | 1.53 |
| Citigroup Inc | 55,475 | 3,047,781 | 1.04 |
| CME Group Inc | 2,819 | 622,743 | 0.21 |
| Coca-Cola Co/The | 15,340 | 927,031 | 0.32 |
| Colgate-Palmolive Co | 4,337 | 376,707 | 0.13 |
| Comcast Corp | 91,931 | 3,873,977 | 1.33 |
| Consolidated Edison Inc | 32,281 | 2,796,974 | 0.96 |
| DaVita Inc | 16,401 | 2,079,789 | 0.71 |
| Dell Technologies Inc | 33,615 | 3,125,335 | 1.07 |
| Dropbox Inc | 16,993 | 404,305 | 0.14 |
| eBay Inc | 24,382 | 1,165,002 | 0.40 |
| Ecolab Inc | 8,262 | 1,857,461 | 0.64 |
| Electronic Arts Inc | 13,755 | 1,924,826 | 0.66 |
| Elevance Health Inc | 1,525 | 767,407 | 0.26 |
| Eli Lilly & Co | 2,181 | 1,653,376 | 0.57 |
| Expedia Group Inc | 6,653 | 898,952 | 0.31 |
| Expeditors International of Washington Inc | 18,411 | 2,183,993 | 0.75 |
| FedEx Corp | 5,009 | 1,222,613 | 0.42 |
| Fiserv Inc | 20,219 | 2,988,502 | 1.02 |
| General Mills Inc | 26,158 | 1,683,023 | 0.58 |
| General Motors Co | 18,621 | 755,523 | 0.26 |
| Gilead Sciences Inc | 24,304 | 1,766,843 | 0.60 |
| GoDaddy Inc | 3,236 | 365,164 | 0.12 |
| Hartford Financial Services Group Inc/The | 4,047 | 386,548 | 0.13 |
| Hershey Co/The | 5,518 | 1,028,131 | 0.35 |
| Home Depot Inc/The | 1,003 | 378,375 | 0.13 |
| Host Hotels & Resorts Inc | 21,902 | 450,964 | 0.15 |
| HP Inc | 11,678 | 334,816 | 0.11 |
| Humana Inc | 3,522 | 1,236,583 | 0.42 |
| J M Smucker Co/The | 4,105 | 500,199 | 0.17 |
| Jabil Inc | 6,087 | 863,109 | 0.29 |
| Johnson & Johnson | 13,550 | 2,189,745 | 0.75 |
| Kellanova | 15,719 | 882,311 | 0.30 |
| Kimberly-Clark Corp | 20,543 | 2,491,813 | 0.85 |
| KLA Corp | 725 | 486,133 | 0.17 |
| Kraft Heinz Co/The | 23,940 | 850,743 | 0.29 |
| Lam Research Corp | 1,672 | 1,536,877 | 0.53 |
| Macy's Inc | 18,586 | 341,394 | 0.12 |
| McDonald's Corp | 2,836 | 837,243 | 0.29 |
| McKesson Corp | 5,279 | 2,766,142 | 0.95 |
| Merck & Co Inc | 26,336 | 3,377,210 | 1.16 |
| Meta Platforms Inc | 8,873 | 4,279,970 | 1.46 |
| Microsoft Corp | 18,351 | 7,468,989 | 2.56 |
| Molina Healthcare Inc | 2,523 | 1,014,500 | 0.35 |
| Molson Coors Beverage Co | 49,177 | 3,092,833 | 1.06 |
| Mondelez International Inc | 17,052 | 1,248,311 | 0.43 |
| Mosaic Co/The | 9,847 | 303,247 | 0.10 |
| Motorola Solutions Inc | 7,041 | 2,332,373 | 0.80 |
| NetApp Inc | 12,518 | 1,099,998 | 0.38 |
| Netflix Inc | 651 | 387,859 | 0.13 |
| NVIDIA Corp | 6,059 | 4,687,769 | 1.60 |
| NVR Inc | 148 | 1,122,703 | 0.38 |
| Owens Corning | 13,872 | 2,073,807 | 0.71 |
| PACCAR Inc | 23,813 | 2,649,549 | 0.91 |
| Packaging Corp of America | 3,111 | 548,051 | 0.19 |

Invesco Sustainable Global Structured Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| Palo Alto Networks Inc | 2,254 | 710,849 | 0.24 |
| Paychex Inc | 3,509 | 429,150 | 0.15 |
| PepsiCo Inc | 11,079 | 1,851,449 | 0.63 |
| Procter & Gamble Co/The | 13,717 | 2,195,748 | 0.75 |
| Progressive Corp/The | 1,997 | 383,588 | 0.13 |
| PulteGroup Inc | 12,381 | 1,315,474 | 0.45 |
| QUALCOMM Inc | 8,145 | 1,266,140 | 0.43 |
| Reinsurance Group of America Inc | 3,474 | 618,003 | 0.21 |
| Reliance Inc | 1,729 | 554,524 | 0.19 |
| Republic Services Inc | 11,790 | 2,193,302 | 0.75 |
| Ross Stores Inc | 3,578 | 538,129 | 0.18 |
| Ryder System Inc | 12,643 | 1,423,944 | 0.49 |
| Salesforce Inc | 6,498 | 1,944,857 | 0.67 |
| ServiceNow Inc | 461 | 349,284 | 0.12 |
| Sherwin-Williams Co/The | 5,118 | 1,684,596 | 0.58 |
| Steel Dynamics Inc | 6,206 | 820,504 | 0.28 |
| Synchrony Financial | 31,435 | 1,281,525 | 0.44 |
| TJX Cos Inc/The | 22,611 | 2,284,065 | 0.78 |
| Toll Brothers Inc | 11,785 | 1,318,815 | 0.45 |
| United Airlines Holdings Inc | 12,372 | 552,273 | 0.19 |
| United Rentals Inc | 462 | 315,866 | 0.11 |
| UnitedHealth Group Inc | 4,230 | 2,107,926 | 0.72 |
| Unum Group | 31,512 | 1,554,727 | 0.53 |
| VeriSign Inc | 6,551 | 1,272,597 | 0.43 |
| Verisk Analytics Inc | 4,059 | 981,537 | 0.34 |
| Verizon Communications Inc | 53,774 | 2,155,773 | 0.74 |
| Vertex Pharmaceuticals Inc | 3,069 | 1,310,585 | 0.45 |
| Viatis Inc | 164,453 | 2,019,332 | 0.69 |
| Visa Inc | 701 | 200,033 | 0.07 |
| Walmart Inc | 52,665 | 3,140,288 | 1.07 |
| Western Union Co/The | 29,246 | 383,685 | 0.13 |
| XPO Inc | 2,733 | 320,953 | 0.11 |
| Zillow Group Inc | 12,164 | 669,248 | 0.23 |
| Zoetis Inc | 1,890 | 377,449 | 0.13 |
| | | 181,604,223 | 62.16 |
| TOTAL EQUITIES | | 284,579,286 | 97.41 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 284,579,286 | 97.41 |
| Total Investments | | 284,579,286 | 97.41 |

The accompanying notes form an integral part of these financial statements.

Invesco Sustainable US Structured Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| BASIC MATERIALS | | | |
| CF Industries Holdings Inc | 1,797 | 143,322 | 0.47 |
| Ecolab Inc | 957 | 215,152 | 0.71 |
| International Paper Co | 3,921 | 135,629 | 0.45 |
| Reliance Inc | 279 | 89,481 | 0.30 |
| Steel Dynamics Inc | 2,197 | 290,469 | 0.96 |
| | | 874,053 | 2.89 |
| COMMUNICATIONS | | | |
| Alphabet Inc - A Shares | 3,038 | 413,242 | 1.37 |
| Amazon.com Inc | 1,213 | 209,295 | 0.69 |
| Arista Networks Inc | 128 | 34,834 | 0.12 |
| AT&T Inc | 16,828 | 285,452 | 0.95 |
| Booking Holdings Inc | 90 | 314,124 | 1.04 |
| Cisco Systems Inc | 10,109 | 485,545 | 1.61 |
| Comcast Corp | 10,475 | 441,417 | 1.46 |
| eBay Inc | 8,362 | 399,546 | 1.32 |
| Expedia Group Inc | 1,132 | 152,956 | 0.51 |
| GoDaddy Inc | 1,022 | 115,327 | 0.38 |
| Meta Platforms Inc | 991 | 478,018 | 1.58 |
| Motorola Solutions Inc | 846 | 280,243 | 0.93 |
| Palo Alto Networks Inc | 806 | 254,190 | 0.84 |
| VeriSign Inc | 957 | 185,907 | 0.62 |
| Verizon Communications Inc | 1,576 | 63,181 | 0.21 |
| | | 4,113,277 | 13.63 |
| CONSUMER, CYCLICAL | | | |
| Bath & Body Works Inc | 2,044 | 98,550 | 0.33 |
| Best Buy Co Inc | 359 | 28,556 | 0.09 |
| Carnival Corp | 2,222 | 34,202 | 0.11 |
| Ferguson Plc | 328 | 69,388 | 0.23 |
| General Motors Co | 1,830 | 74,250 | 0.25 |
| McDonald's Corp | 401 | 118,383 | 0.39 |
| O'Reilly Automotive Inc | 183 | 200,105 | 0.66 |
| PACCAR Inc | 3,139 | 349,260 | 1.16 |
| PulteGroup Inc | 1,311 | 139,293 | 0.46 |
| Ross Stores Inc | 755 | 113,552 | 0.38 |
| Royal Caribbean Cruises Ltd | 1,237 | 150,568 | 0.50 |
| Target Corp | 655 | 99,149 | 0.33 |
| TJX Cos Inc/The | 4,474 | 451,944 | 1.50 |
| Toll Brothers Inc | 1,783 | 199,529 | 0.66 |
| United Airlines Holdings Inc | 4,337 | 193,599 | 0.64 |
| Walmart Inc | 7,536 | 449,354 | 1.49 |
| WW Grainger Inc | 66 | 64,183 | 0.21 |
| | | 2,833,865 | 9.39 |
| CONSUMER, NON-CYCLICAL | | | |
| AbbVie Inc | 1,809 | 322,009 | 1.07 |
| Amgen Inc | 810 | 224,732 | 0.74 |
| Bristol-Myers Squibb Co | 5,696 | 289,986 | 0.96 |
| Campbell Soup Co | 876 | 36,943 | 0.12 |
| Cardinal Health Inc | 3,980 | 444,573 | 1.47 |
| Cencora Inc | 1,956 | 461,989 | 1.53 |
| Centene Corp | 3,528 | 276,606 | 0.92 |
| Cigna Group/The | 1,011 | 338,912 | 1.12 |
| Coca-Cola Co/The | 4,004 | 241,971 | 0.80 |
| CVS Health Corp | 500 | 37,581 | 0.12 |
| DaVita Inc | 1,947 | 246,896 | 0.82 |
| Elevance Health Inc | 357 | 179,649 | 0.59 |
| Eli Lilly & Co | 58 | 43,969 | 0.15 |
| General Mills Inc | 2,747 | 176,744 | 0.59 |
| Gilead Sciences Inc | 4,029 | 292,899 | 0.97 |

Invesco Sustainable US Structured Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| CONSUMER, NON-CYCLICAL (continued) | | | |
| Global Payments Inc | 523 | 67,896 | 0.22 |
| Hershey Co/The | 530 | 98,751 | 0.33 |
| Humana Inc | 670 | 235,239 | 0.78 |
| Incyte Corp | 375 | 22,490 | 0.07 |
| J M Smucker Co/The | 1,395 | 169,982 | 0.56 |
| Johnson & Johnson | 895 | 144,636 | 0.48 |
| Kellanova | 664 | 37,271 | 0.12 |
| Kimberly-Clark Corp | 2,906 | 352,490 | 1.17 |
| Kraft Heinz Co/The | 7,893 | 280,489 | 0.93 |
| Kroger Co/The | 1,029 | 49,981 | 0.17 |
| McKesson Corp | 693 | 363,125 | 1.20 |
| Merck & Co Inc | 2,418 | 310,073 | 1.03 |
| Molina Healthcare Inc | 245 | 98,515 | 0.33 |
| Molson Coors Beverage Co | 4,656 | 292,825 | 0.97 |
| Mondelez International Inc | 2,056 | 150,512 | 0.50 |
| PepsiCo Inc | 1,692 | 282,756 | 0.94 |
| Procter & Gamble Co/The | 1,594 | 255,160 | 0.85 |
| Regeneron Pharmaceuticals Inc | 59 | 58,249 | 0.19 |
| Sysco Corp | 1,120 | 90,310 | 0.30 |
| United Rentals Inc | 56 | 38,287 | 0.13 |
| UnitedHealth Group Inc | 457 | 227,736 | 0.75 |
| Verisk Analytics Inc | 957 | 231,419 | 0.77 |
| Vertex Pharmaceuticals Inc | 431 | 184,054 | 0.61 |
| Viatis Inc | 21,604 | 265,277 | 0.88 |
| | | 7,922,982 | 26.25 |
| FINANCIAL | | | |
| Aflac Inc | 3,924 | 315,918 | 1.05 |
| American International Group Inc | 4,426 | 319,990 | 1.06 |
| Arch Capital Group Ltd | 2,031 | 179,221 | 0.59 |
| Assurant Inc | 1,378 | 250,994 | 0.83 |
| AvalonBay Communities Inc | 215 | 37,876 | 0.13 |
| Bank of New York Mellon Corp/The | 3,691 | 205,080 | 0.68 |
| Capital One Financial Corp | 1,423 | 195,231 | 0.65 |
| Choe Global Markets Inc | 1,459 | 285,764 | 0.95 |
| Chubb Ltd | 970 | 245,964 | 0.81 |
| Citigroup Inc | 6,152 | 337,989 | 1.12 |
| CME Group Inc | 1,810 | 399,845 | 1.32 |
| Hartford Financial Services Group Inc/The | 1,603 | 153,110 | 0.51 |
| Host Hotels & Resorts Inc | 12,243 | 252,085 | 0.84 |
| Huntington Bancshares Inc/OH | 1,929 | 24,805 | 0.08 |
| Marsh & McLennan Cos Inc | 1,134 | 233,708 | 0.77 |
| Mastercard Inc | 97 | 46,425 | 0.15 |
| Reinsurance Group of America Inc | 1,147 | 204,044 | 0.68 |
| Simon Property Group Inc | 214 | 32,011 | 0.11 |
| Synchrony Financial | 5,952 | 242,648 | 0.80 |
| Travelers Cos Inc/The | 465 | 102,460 | 0.34 |
| Unum Group | 3,736 | 184,325 | 0.61 |
| Visa Inc | 930 | 265,379 | 0.88 |
| Welltower Inc | 456 | 41,823 | 0.14 |
| | | 4,556,695 | 15.10 |
| INDUSTRIAL | | | |
| Acuity Brands Inc | 153 | 38,186 | 0.13 |
| Berry Global Group Inc | 2,881 | 165,702 | 0.55 |
| CH Robinson Worldwide Inc | 2,180 | 161,983 | 0.54 |
| Expeditors International of Washington Inc | 2,681 | 318,032 | 1.05 |
| FedEx Corp | 1,274 | 310,962 | 1.03 |
| Flex Ltd | 833 | 23,178 | 0.08 |
| Jabil Inc | 311 | 44,098 | 0.15 |
| Owens Corning | 1,739 | 259,973 | 0.86 |
| Packaging Corp of America | 279 | 49,150 | 0.16 |
| Republic Services Inc | 2,340 | 435,312 | 1.44 |
| Trane Technologies Plc | 282 | 79,865 | 0.26 |
| | | 1,886,441 | 6.25 |

Invesco Sustainable US Structured Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TECHNOLOGY | | | |
| Adobe Inc | 380 | 209,308 | 0.69 |
| Amdocs Ltd | 1,770 | 161,103 | 0.53 |
| Apple Inc | 3,928 | 711,577 | 2.36 |
| Applied Materials Inc | 2,168 | 426,577 | 1.41 |
| Broadridge Financial Solutions Inc ADR | 716 | 144,133 | 0.48 |
| Cognizant Technology Solutions Corp | 1,522 | 119,292 | 0.40 |
| Dell Technologies Inc | 4,368 | 406,112 | 1.35 |
| Dropbox Inc | 2,773 | 65,976 | 0.22 |
| Electronic Arts Inc | 1,456 | 203,748 | 0.68 |
| Fiserv Inc | 2,964 | 438,099 | 1.45 |
| Intel Corp | 891 | 37,350 | 0.12 |
| KLA Corp | 57 | 38,220 | 0.13 |
| Lam Research Corp | 267 | 245,422 | 0.81 |
| Microsoft Corp | 2,988 | 1,216,137 | 4.03 |
| NetApp Inc | 1,391 | 122,232 | 0.40 |
| NVIDIA Corp | 869 | 672,334 | 2.23 |
| NXP Semiconductors NV | 961 | 233,883 | 0.77 |
| QUALCOMM Inc | 1,183 | 183,897 | 0.61 |
| Salesforce Inc | 1,464 | 438,177 | 1.45 |
| ServiceNow Inc | 71 | 53,794 | 0.18 |
| | | 6,127,371 | 20.30 |
| UTILITIES | | | |
| Consolidated Edison Inc | 3,530 | 305,855 | 1.01 |
| TOTAL EQUITIES | | 28,620,539 | 94.82 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 28,620,539 | 94.82 |
| Total Investments | | 28,620,539 | 94.82 |

The accompanying notes form an integral part of these financial statements.

Invesco US Value Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| BASIC MATERIALS | | | |
| CF Industries Holdings Inc | 20,019 | 1,596,640 | 0.99 |
| International Paper Co | 61,655 | 2,132,672 | 1.33 |
| | | 3,729,312 | 2.32 |
| COMMUNICATIONS | | | |
| Alphabet Inc - A Shares | 20,095 | 2,733,412 | 1.70 |
| Booking Holdings Inc | 150 | 523,540 | 0.33 |
| Charter Communications Inc | 4,264 | 1,227,408 | 0.76 |
| Cisco Systems Inc | 57,360 | 2,755,058 | 1.71 |
| Comcast Corp | 41,002 | 1,727,826 | 1.08 |
| eBay Inc | 38,432 | 1,836,328 | 1.14 |
| F5 Inc | 10,879 | 2,016,680 | 1.26 |
| Meta Platforms Inc | 9,793 | 4,723,740 | 2.94 |
| T-Mobile US Inc | 8,098 | 1,326,473 | 0.83 |
| Walt Disney Co/The | 15,678 | 1,735,263 | 1.08 |
| Warner Bros Discovery Inc | 64,876 | 564,864 | 0.35 |
| | | 21,170,592 | 13.18 |
| CONSUMER, CYCLICAL | | | |
| General Motors Co | 25,400 | 1,030,573 | 0.64 |
| Las Vegas Sands Corp | 43,200 | 2,312,246 | 1.44 |
| Ralph Lauren Corp | 3,970 | 727,735 | 0.46 |
| Starbucks Corp | 18,715 | 1,739,364 | 1.08 |
| | | 5,809,918 | 3.62 |
| CONSUMER, NON-CYCLICAL | | | |
| AbbVie Inc | 3,453 | 614,647 | 0.38 |
| AstraZeneca Plc | 5,387 | 692,045 | 0.43 |
| Baxter International Inc | 24,378 | 1,011,716 | 0.63 |
| Becton Dickinson & Co | 6,003 | 1,435,087 | 0.89 |
| Coca-Cola Co/The | 24,815 | 1,499,626 | 0.94 |
| Corteva Inc | 27,065 | 1,474,764 | 0.92 |
| CVS Health Corp | 37,277 | 2,801,789 | 1.75 |
| DENTSPLY SIRONA Inc | 21,023 | 699,356 | 0.44 |
| Elevance Health Inc | 7,374 | 3,710,725 | 2.31 |
| Henry Schein Inc | 22,458 | 1,717,091 | 1.07 |
| Humana Inc | 3,745 | 1,314,879 | 0.82 |
| Johnson & Johnson | 15,211 | 2,458,170 | 1.53 |
| Keurig Dr Pepper Inc | 61,620 | 1,850,210 | 1.15 |
| Kimberly-Clark Corp | 17,336 | 2,102,812 | 1.31 |
| Kraft Heinz Co/The | 48,728 | 1,731,621 | 1.08 |
| Medtronic Plc | 20,409 | 1,700,796 | 1.06 |
| Merck & Co Inc | 25,074 | 3,215,377 | 2.00 |
| Philip Morris International Inc | 43,388 | 3,920,087 | 2.44 |
| Reckitt Benckiser Group Plc | 16,580 | 1,047,573 | 0.65 |
| Sanofi SA ADR | 57,809 | 2,776,725 | 1.73 |
| Sysco Corp | 28,953 | 2,334,602 | 1.45 |
| Tyson Foods Inc | 10,373 | 558,671 | 0.35 |
| Universal Health Services Inc | 10,863 | 1,755,274 | 1.09 |
| | | 42,423,643 | 26.42 |
| ENERGY | | | |
| Cheniere Energy Inc | 7,080 | 1,082,492 | 0.67 |
| Chevron Corp | 23,437 | 3,568,566 | 2.22 |
| ConocoPhillips | 14,529 | 1,626,936 | 1.01 |
| Exxon Mobil Corp | 17,501 | 1,825,508 | 1.14 |
| Hess Corp | 10,080 | 1,464,934 | 0.91 |
| Marathon Oil Corp | 59,881 | 1,443,660 | 0.90 |
| Pioneer Natural Resources Co | 4,483 | 1,052,097 | 0.65 |
| Shell Plc ADR | 9,666 | 604,034 | 0.38 |
| Suncor Energy Inc | 91,500 | 3,095,030 | 1.93 |
| | | 15,763,257 | 9.81 |

Invesco US Value Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| FINANCIAL | | | |
| Allstate Corp/The | 10,972 | 1,761,555 | 1.10 |
| American International Group Inc | 46,420 | 3,356,060 | 2.09 |
| Bank of America Corp | 124,143 | 4,250,902 | 2.65 |
| Citigroup Inc | 40,062 | 2,200,995 | 1.37 |
| Citizens Financial Group Inc | 63,335 | 1,939,485 | 1.21 |
| Fifth Third Bancorp | 67,873 | 2,270,116 | 1.41 |
| Goldman Sachs Group Inc/The | 5,982 | 2,347,170 | 1.46 |
| Huntington Bancshares Inc/OH | 166,775 | 2,144,525 | 1.34 |
| M&T Bank Corp | 12,381 | 1,706,418 | 1.06 |
| MetLife Inc | 23,637 | 1,636,435 | 1.02 |
| Morgan Stanley | 10,139 | 870,656 | 0.54 |
| SBA Communications Corp | 3,058 | 626,669 | 0.39 |
| State Street Corp | 32,537 | 2,381,350 | 1.48 |
| Wells Fargo & Co | 92,007 | 5,023,687 | 3.13 |
| | | 32,516,023 | 20.25 |
| INDUSTRIAL | | | |
| Caterpillar Inc | 6,392 | 2,102,200 | 1.31 |
| Eaton Corp Plc | 10,265 | 2,940,000 | 1.83 |
| Emerson Electric Co | 29,804 | 3,141,412 | 1.96 |
| FedEx Corp | 12,712 | 3,102,786 | 1.93 |
| General Electric Co | 15,448 | 2,401,519 | 1.50 |
| Johnson Controls International plc | 56,231 | 3,340,620 | 2.08 |
| Westinghouse Air Brake Technologies Corp | 18,381 | 2,561,193 | 1.59 |
| | | 19,589,730 | 12.20 |
| TECHNOLOGY | | | |
| Cognizant Technology Solutions Corp | 24,962 | 1,956,478 | 1.22 |
| DXC Technology Co | 77,284 | 1,662,500 | 1.04 |
| Intel Corp | 49,542 | 2,076,740 | 1.29 |
| Microsoft Corp | 10,830 | 4,407,888 | 2.75 |
| NXP Semiconductors NV | 13,008 | 3,165,814 | 1.97 |
| QUALCOMM Inc | 16,460 | 2,558,706 | 1.59 |
| | | 15,828,126 | 9.86 |
| UTILITIES | | | |
| Dominion Energy Inc | 44,144 | 2,131,374 | 1.33 |
| TOTAL EQUITIES | | 158,961,975 | 98.99 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 158,961,975 | 98.99 |
| OPEN-ENDED FUNDS | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 3,197,369 | 3,197,369 | 1.99 |
| TOTAL OPEN-ENDED FUNDS | | 3,197,369 | 1.99 |
| Total Investments | | 162,159,344 | 100.98 |

The accompanying notes form an integral part of these financial statements.

Invesco Continental European Small Cap Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| AUSTRIA | | | |
| BAWAG Group AG 144A | 195,737 | 10,144,070 | 3.52 |
| DO & CO AG | 39,110 | 5,725,704 | 1.98 |
| | | 15,869,774 | 5.50 |
| BELGIUM | | | |
| Azelis Group NV | 441,501 | 8,348,784 | 2.89 |
| Bekaert SA | 112,431 | 5,118,983 | 1.77 |
| D'iereen Group | 43,507 | 7,720,317 | 2.68 |
| | | 21,188,084 | 7.34 |
| DENMARK | | | |
| ALK-Abello A/S | 280,291 | 4,865,736 | 1.69 |
| H+H International A/S | 381,626 | 3,558,180 | 1.23 |
| ISS A/S | 583,897 | 9,764,133 | 3.38 |
| NTG Nordic Transport Group A/S | 139,571 | 5,205,292 | 1.81 |
| Royal Unibrew A/S | 72,116 | 4,304,267 | 1.49 |
| | | 27,697,608 | 9.60 |
| FINLAND | | | |
| Metso Oyj | 456,789 | 4,501,656 | 1.56 |
| FRANCE | | | |
| Coface SA | 781,864 | 10,578,620 | 3.67 |
| PEUGEOT INVEST | 51,411 | 5,367,308 | 1.86 |
| Remy Cointreau SA | 40,830 | 4,031,554 | 1.40 |
| SOITEC | 26,706 | 3,617,328 | 1.25 |
| Verallia SA 144A | 191,161 | 6,442,126 | 2.23 |
| Vivendi SE | 463,977 | 4,861,319 | 1.68 |
| VusionGroup | 45,456 | 6,582,029 | 2.28 |
| | | 41,480,284 | 14.37 |
| GERMANY | | | |
| CTS Eventim AG & Co KGaA | 111,536 | 8,228,568 | 2.85 |
| Hornbach Holding AG & Co KGaA | 84,797 | 5,940,030 | 2.06 |
| Hypoport SE | 37,242 | 7,189,568 | 2.49 |
| Scout24 SE 144A | 112,882 | 7,685,007 | 2.66 |
| | | 29,043,173 | 10.06 |
| ITALY | | | |
| BFF Bank SpA 144A | 638,798 | 6,950,122 | 2.41 |
| GVS SpA 144A | 913,932 | 5,771,481 | 2.00 |
| LU-VE SpA | 236,823 | 4,801,586 | 1.66 |
| Piovan SpA 144A | 837,938 | 8,312,345 | 2.88 |
| Reply SpA | 72,199 | 9,248,692 | 3.21 |
| Saipem SpA | 4,140,010 | 6,788,581 | 2.35 |
| | | 41,872,807 | 14.51 |
| LUXEMBOURG | | | |
| InPost SA | 501,172 | 7,325,882 | 2.54 |
| NETHERLANDS | | | |
| Fugro NV | 432,943 | 8,871,002 | 3.07 |
| NX Filtration NV | 122,440 | 401,909 | 0.14 |
| Technip Energies NV | 312,762 | 6,250,549 | 2.17 |
| TKH Group NV | 173,640 | 6,704,240 | 2.32 |
| | | 22,227,700 | 7.70 |
| SPAIN | | | |
| Laboratorios Farmaceuticos Rovi SA | 101,463 | 7,386,506 | 2.56 |

Invesco Continental European Small Cap Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| SWEDEN | | | |
| Alimak Group AB 144A | 635,657 | 5,326,609 | 1.85 |
| Bufab AB | 243,020 | 8,590,082 | 2.98 |
| Karnov Group AB | 1,345,055 | 7,714,046 | 2.67 |
| Lifco AB | 275,437 | 6,736,293 | 2.33 |
| | | 28,367,030 | 9.83 |
| SWITZERLAND | | | |
| Accelleron Industries AG | 224,573 | 6,992,148 | 2.42 |
| ALSO Holding AG | 23,324 | 5,686,812 | 1.97 |
| Bossard Holding AG | 26,761 | 5,654,839 | 1.96 |
| Medacta Group SA 144A | 42,770 | 5,767,971 | 2.00 |
| Montana Aerospace AG 144A | 239,312 | 3,879,867 | 1.35 |
| Siegfried Holding AG | 5,237 | 4,908,418 | 1.70 |
| Swissquote Group Holding SA | 29,607 | 7,296,341 | 2.53 |
| | | 40,186,396 | 13.93 |
| TOTAL EQUITIES | | 287,146,900 | 99.50 |
| WARRANTS | | | |
| ITALY | | | |
| Antares Vision SpA WTS 19/04/2024 | 61,224 | 766 | 0.00 |
| TOTAL WARRANTS | | 766 | 0.00 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 287,147,666 | 99.50 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco Euro Liquidity Portfolio | 1,160,833 | 1,178,042 | 0.41 |
| TOTAL OPEN-ENDED FUNDS | | 1,178,042 | 0.41 |
| Total Investments | | 288,325,708 | 99.91 |

The accompanying notes form an integral part of these financial statements.

Invesco Euro Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| AUSTRIA | | | |
| OMV AG | 337,223 | 13,814,340 | 1.56 |
| FINLAND | | | |
| Metso Oyj | 700,515 | 6,903,575 | 0.78 |
| Neste Oyj | 704,935 | 17,947,645 | 2.02 |
| UPM-Kymmene Oyj | 882,283 | 27,147,848 | 3.06 |
| | | 51,999,068 | 5.86 |
| FRANCE | | | |
| AXA SA | 876,485 | 28,816,636 | 3.25 |
| BNP Paribas SA | 457,381 | 25,412,088 | 2.87 |
| Capgemini SE | 91,598 | 20,614,130 | 2.32 |
| Carrefour SA | 969,663 | 15,112,198 | 1.70 |
| Engie SA | 1,217,788 | 18,149,912 | 2.05 |
| Kering SA | 44,793 | 19,099,735 | 2.15 |
| Publicis Groupe SA | 115,789 | 11,395,953 | 1.29 |
| Sanofi SA | 417,752 | 37,094,289 | 4.18 |
| SOITEC | 53,205 | 7,206,617 | 0.81 |
| Teleperformance SE | 98,441 | 11,492,987 | 1.30 |
| Thales SA | 120,580 | 16,522,474 | 1.86 |
| TotalEnergies SE | 579,915 | 34,452,750 | 3.88 |
| Veolia Environnement SA | 723,205 | 21,204,371 | 2.39 |
| Vivendi SE | 1,152,950 | 12,080,034 | 1.36 |
| | | 278,654,174 | 31.41 |
| GERMANY | | | |
| Allianz SE | 125,665 | 31,714,704 | 3.57 |
| Covestro AG 144A | 173,362 | 8,595,288 | 0.97 |
| Daimler Truck Holding AG | 564,677 | 21,344,791 | 2.41 |
| Deutsche Post AG | 440,627 | 18,986,618 | 2.14 |
| Deutsche Telekom AG | 1,580,028 | 34,875,168 | 3.93 |
| Evotec SE | 760,024 | 10,476,931 | 1.18 |
| GEA Group AG | 222,988 | 8,287,349 | 0.93 |
| Infineon Technologies AG | 858,583 | 28,367,582 | 3.20 |
| Merck KGaA | 184,482 | 29,434,103 | 3.32 |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | 38,957 | 16,837,215 | 1.90 |
| SAP SE | 113,900 | 19,679,642 | 2.22 |
| Siemens AG | 151,123 | 27,579,948 | 3.11 |
| | | 256,179,339 | 28.88 |
| IRELAND | | | |
| Ryanair Holdings Plc | 637,747 | 12,853,791 | 1.45 |
| ITALY | | | |
| Enel SpA | 2,501,462 | 14,813,658 | 1.67 |
| FinecoBank Banca Fineco SpA | 1,064,367 | 13,682,438 | 1.54 |
| UniCredit SpA | 664,191 | 20,694,531 | 2.33 |
| | | 49,190,627 | 5.54 |
| LUXEMBOURG | | | |
| InPost SA | 995,551 | 14,552,467 | 1.64 |
| NETHERLANDS | | | |
| Akzo Nobel NV | 257,483 | 17,297,708 | 1.95 |
| Heineken NV | 237,446 | 20,232,774 | 2.28 |
| ING Groep NV | 1,193,154 | 15,126,806 | 1.71 |
| Koninklijke Ahold Delhaize NV | 523,267 | 14,406,849 | 1.62 |
| Koninklijke Philips NV | 1,004,930 | 18,653,511 | 2.10 |
| Prosus NV | 379,529 | 10,232,102 | 1.15 |
| Stellantis NV | 955,057 | 23,172,070 | 2.61 |
| STMicroelectronics NV | 123,164 | 5,110,382 | 0.58 |
| | | 124,232,202 | 14.00 |

Invesco Euro Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| PORTUGAL | | | |
| EDP - Energias de Portugal SA | 6,232,985 | 22,974,782 | 2.59 |
| Galp Energia SGPS SA | 537,285 | 7,906,149 | 0.89 |
| | | 30,880,931 | 3.48 |
| SPAIN | | | |
| Acerinox SA | 1,739,570 | 17,700,125 | 2.00 |
| Industria de Diseno Textil SA | 326,014 | 13,441,557 | 1.51 |
| | | 31,141,682 | 3.51 |
| SWITZERLAND | | | |
| Roche Holding AG | 72,998 | 17,771,436 | 2.00 |
| TOTAL EQUITIES | | 881,270,057 | 99.33 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 881,270,057 | 99.33 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco Euro Liquidity Portfolio | 1,580,985 | 1,604,423 | 0.18 |
| TOTAL OPEN-ENDED FUNDS | | 1,604,423 | 0.18 |
| Total Investments | | 882,874,480 | 99.51 |

The accompanying notes form an integral part of these financial statements.

Invesco Pan European Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| DENMARK | | | |
| Carlsberg AS | 147,883 | 19,043,614 | 1.41 |
| Vestas Wind Systems A/S | 1,086,395 | 27,950,927 | 2.08 |
| | | 46,994,541 | 3.49 |
| FINLAND | | | |
| Metso Oyj | 1,014,407 | 9,996,981 | 0.74 |
| Neste Oyj | 771,492 | 19,642,186 | 1.46 |
| UPM-Kymmene Oyj | 1,113,167 | 34,252,149 | 2.54 |
| | | 63,891,316 | 4.74 |
| FRANCE | | | |
| Arkema SA | 160,776 | 15,386,263 | 1.14 |
| AXA SA | 781,170 | 25,682,917 | 1.91 |
| BNP Paribas SA | 320,071 | 17,783,145 | 1.32 |
| Capgemini SE | 148,926 | 33,515,796 | 2.49 |
| Carrefour SA | 1,078,179 | 16,803,420 | 1.25 |
| Cie de Saint-Gobain SA | 402,667 | 28,722,237 | 2.13 |
| Engie SA | 1,484,265 | 22,121,486 | 1.64 |
| Kering SA | 40,299 | 17,183,494 | 1.27 |
| Publicis Groupe SA | 276,069 | 27,170,711 | 2.02 |
| Sanofi SA | 405,857 | 36,038,072 | 2.67 |
| SOITEC | 77,502 | 10,497,646 | 0.78 |
| Thales SA | 171,814 | 23,542,813 | 1.75 |
| TotalEnergies SE | 784,176 | 46,587,896 | 3.46 |
| Veolia Environnement SA | 981,607 | 28,780,717 | 2.14 |
| | | 349,816,613 | 25.97 |
| GERMANY | | | |
| Allianz SE | 100,937 | 25,473,975 | 1.89 |
| Daimler Truck Holding AG | 333,384 | 12,601,915 | 0.94 |
| Deutsche Post AG | 570,514 | 24,583,448 | 1.83 |
| Deutsche Telekom AG | 1,443,367 | 31,858,718 | 2.37 |
| Infineon Technologies AG | 938,168 | 30,997,071 | 2.30 |
| Mercedes-Benz Group AG | 326,929 | 24,176,400 | 1.79 |
| Merck KGaA | 238,871 | 38,111,868 | 2.83 |
| Siemens AG | 180,454 | 32,932,855 | 2.44 |
| | | 220,736,250 | 16.39 |
| IRELAND | | | |
| CRH Plc | 332,563 | 25,717,146 | 1.91 |
| Kingspan Group Plc | 310,612 | 25,995,118 | 1.93 |
| Smurfit Kappa Group Plc | 869,460 | 33,988,277 | 2.52 |
| | | 85,700,541 | 6.36 |
| ITALY | | | |
| Enel SpA | 2,628,835 | 15,567,961 | 1.15 |
| UniCredit SpA | 1,192,312 | 37,149,461 | 2.76 |
| | | 52,717,422 | 3.91 |
| LUXEMBOURG | | | |
| ArcelorMittal SA | 778,278 | 18,692,292 | 1.39 |
| NETHERLANDS | | | |
| Airbus SE | 141,118 | 21,552,952 | 1.60 |
| Akzo Nobel NV | 250,842 | 16,851,566 | 1.25 |
| Heineken NV | 239,396 | 20,398,933 | 1.51 |
| ING Groep NV | 1,986,754 | 25,188,067 | 1.87 |
| Prosus NV | 493,075 | 13,293,302 | 0.99 |
| SBM Offshore NV | 1,433,006 | 18,908,514 | 1.40 |
| Stellantis NV | 959,995 | 23,291,879 | 1.73 |

Invesco Pan European Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|----------------------|-----------------|
| NETHERLANDS (continued) | | | |
| STMicroelectronics NV | 531,199 | 22,040,774 | 1.64 |
| | | 161,525,987 | 11.99 |
| PORTUGAL | | | |
| EDP - Energias de Portugal SA | 3,419,843 | 12,605,541 | 0.93 |
| SPAIN | | | |
| Banco Bilbao Vizcaya Argentaria SA | 2,745,944 | 25,471,377 | 1.89 |
| Banco Santander SA | 822,342 | 3,177,529 | 0.24 |
| CaixaBank SA | 6,532,009 | 27,545,482 | 2.04 |
| | | 56,194,388 | 4.17 |
| SWITZERLAND | | | |
| Roche Holding AG | 122,623 | 29,852,692 | 2.22 |
| UNITED KINGDOM | | | |
| Anglo American Plc | 835,451 | 16,845,436 | 1.25 |
| Ashtead Group Plc | 373,347 | 24,442,032 | 1.81 |
| AstraZeneca Plc | 308,825 | 36,617,312 | 2.72 |
| BAE Systems Plc | 1,590,633 | 23,048,139 | 1.71 |
| BP Plc | 6,363,027 | 34,292,578 | 2.55 |
| Bunzl Plc | 497,371 | 18,293,007 | 1.36 |
| JD Sports Fashion Plc | 12,764,671 | 17,605,385 | 1.31 |
| Reckitt Benckiser Group Plc | 263,029 | 15,338,742 | 1.14 |
| SSE Plc | 1,163,303 | 22,285,857 | 1.65 |
| Whitbread Plc | 631,421 | 24,133,786 | 1.79 |
| | | 232,902,274 | 17.29 |
| TOTAL EQUITIES | | 1,331,629,857 | 98.85 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 1,331,629,857 | 98.85 |
| Total Investments | | 1,331,629,857 | 98.85 |

The accompanying notes form an integral part of these financial statements.

Invesco Pan European Equity Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| BASIC MATERIALS | | | |
| Acerinox SA | 91,358 | 929,568 | 1.79 |
| Akzo Nobel NV | 13,198 | 886,642 | 1.70 |
| Anglo American Plc | 45,535 | 918,135 | 1.76 |
| Smurfit Kappa Group Plc | 3,583 | 140,064 | 0.27 |
| UPM-Kymmene Oyj | 41,246 | 1,269,139 | 2.44 |
| Wacker Chemie AG | 7,430 | 744,114 | 1.43 |
| | | 4,887,662 | 9.39 |
| COMMUNICATIONS | | | |
| Deutsche Telekom AG | 68,268 | 1,506,845 | 2.90 |
| Prosus NV | 17,889 | 482,288 | 0.93 |
| Publicis Groupe SA | 5,672 | 558,238 | 1.07 |
| Tele2 AB | 97,059 | 745,887 | 1.43 |
| Vivendi SE | 53,070 | 556,041 | 1.07 |
| | | 3,849,299 | 7.40 |
| CONSUMER, CYCLICAL | | | |
| Daimler Truck Holding AG | 16,550 | 625,590 | 1.20 |
| Industria de Diseno Textil SA | 15,695 | 647,105 | 1.24 |
| JD Sports Fashion Plc | 496,873 | 685,301 | 1.32 |
| Kering SA | 1,775 | 756,860 | 1.46 |
| Mercedes-Benz Group AG | 12,339 | 912,469 | 1.75 |
| Next Plc | 8,452 | 825,998 | 1.59 |
| Ryanair Holdings Plc | 33,408 | 673,338 | 1.29 |
| Volvo AB | 23,115 | 586,966 | 1.13 |
| | | 5,713,627 | 10.98 |
| CONSUMER, NON-CYCLICAL | | | |
| Ashtead Group Plc | 17,717 | 1,159,885 | 2.23 |
| AstraZeneca Plc | 11,906 | 1,411,692 | 2.71 |
| Carlsberg AS | 5,684 | 731,956 | 1.41 |
| Carrefour SA | 46,085 | 718,235 | 1.38 |
| Heineken NV | 8,368 | 713,037 | 1.37 |
| Koninklijke Ahold Delhaize NV | 22,657 | 623,804 | 1.20 |
| Koninklijke Philips NV | 47,284 | 877,686 | 1.69 |
| Merck KGaA | 3,103 | 495,084 | 0.95 |
| Reckitt Benckiser Group Plc | 14,301 | 833,974 | 1.60 |
| RELX Plc | 36,926 | 1,494,143 | 2.87 |
| Roche Holding AG | 5,768 | 1,404,225 | 2.70 |
| Sanofi SA | 18,860 | 1,674,674 | 3.22 |
| Tate & Lyle Plc | 102,673 | 715,689 | 1.38 |
| Tesco Plc | 267,786 | 875,624 | 1.68 |
| | | 13,729,708 | 26.39 |
| ENERGY | | | |
| BP Plc | 185,416 | 999,272 | 1.92 |
| Equinor ASA | 28,918 | 659,340 | 1.27 |
| Neste Oyj | 33,476 | 852,299 | 1.64 |
| OMV AG | 13,159 | 539,058 | 1.04 |
| TotalEnergies SE | 19,228 | 1,142,335 | 2.19 |
| | | 4,192,304 | 8.06 |
| FINANCIAL | | | |
| Allianz SE | 5,202 | 1,312,855 | 2.52 |
| ASR Nederland NV | 20,796 | 883,830 | 1.70 |
| AXA SA | 35,658 | 1,172,346 | 2.25 |
| BAWAG Group AG 144A | 11,003 | 570,230 | 1.10 |
| BNP Paribas SA | 20,207 | 1,122,701 | 2.16 |
| CaixaBank SA | 134,166 | 565,778 | 1.09 |
| Intesa Sanpaolo SpA | 355,112 | 1,046,781 | 2.01 |
| | | 6,674,521 | 12.83 |

Invesco Pan European Equity Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| INDUSTRIAL | | | |
| BAE Systems Plc | 84,035 | 1,217,660 | 2.34 |
| Cie de Saint-Gobain SA | 2,371 | 169,124 | 0.32 |
| Deutsche Post AG | 26,599 | 1,146,151 | 2.20 |
| Infrastrutture Wireless Italiane SpA 144A | 48,659 | 502,161 | 0.97 |
| Metso Oyj | 27,404 | 270,066 | 0.52 |
| Siemens AG | 5,048 | 921,260 | 1.77 |
| | | 4,226,422 | 8.12 |
| TECHNOLOGY | | | |
| Capgemini SE | 4,721 | 1,062,461 | 2.04 |
| Infineon Technologies AG | 36,022 | 1,190,167 | 2.29 |
| SAP SE | 3,626 | 626,500 | 1.20 |
| SOITEC | 2,445 | 331,175 | 0.64 |
| Teleperformance SE | 5,176 | 604,298 | 1.16 |
| | | 3,814,601 | 7.33 |
| UTILITIES | | | |
| EDP - Energias de Portugal SA | 305,379 | 1,125,627 | 2.16 |
| Enel SpA | 123,470 | 731,189 | 1.41 |
| Engie SA | 49,680 | 740,431 | 1.42 |
| SSE Plc | 55,010 | 1,053,848 | 2.03 |
| Veolia Environnement SA | 35,855 | 1,051,269 | 2.02 |
| | | 4,702,364 | 9.04 |
| TOTAL EQUITIES | | 51,790,508 | 99.54 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 51,790,508 | 99.54 |
| OPEN-ENDED FUNDS | | | |
| Invesco Liquidity Funds plc - Invesco Euro Liquidity Portfolio | 25,026 | 25,397 | 0.05 |
| TOTAL OPEN-ENDED FUNDS | | 25,397 | 0.05 |
| Total Investments | | 51,815,905 | 99.59 |

The accompanying notes form an integral part of these financial statements.

Invesco Pan European Focus Equity Fund¹

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| BELGIUM | | | |
| Azelis Group NV | 69,593 | 1,316,004 | 2.13 |
| DENMARK | | | |
| Vestas Wind Systems A/S | 53,414 | 1,374,243 | 2.22 |
| FINLAND | | | |
| Metso Oyj | 84,140 | 829,200 | 1.34 |
| Neste Oyj | 56,111 | 1,428,586 | 2.31 |
| UPM-Kymmene Oyj | 54,072 | 1,663,795 | 2.69 |
| | | 3,921,581 | 6.34 |
| FRANCE | | | |
| Arkema SA | 18,056 | 1,727,959 | 2.80 |
| AXA SA | 73,160 | 2,405,318 | 3.89 |
| BNP Paribas SA | 22,038 | 1,224,431 | 1.98 |
| Capgemini SE | 6,643 | 1,495,007 | 2.42 |
| Cie de Saint-Gobain SA | 26,579 | 1,895,880 | 3.07 |
| Engie SA | 102,626 | 1,529,538 | 2.47 |
| Kering SA | 3,324 | 1,417,354 | 2.29 |
| Sanofi SA | 14,693 | 1,304,665 | 2.11 |
| SOITEC | 6,163 | 834,778 | 1.35 |
| Teleperformance SE | 8,758 | 1,022,497 | 1.65 |
| TotalEnergies SE | 50,945 | 3,026,643 | 4.90 |
| Veolia Environnement SA | 73,945 | 2,168,067 | 3.51 |
| | | 20,052,137 | 32.44 |
| GERMANY | | | |
| Allianz SE | 5,288 | 1,334,559 | 2.16 |
| Deutsche Post AG | 27,816 | 1,198,591 | 1.94 |
| Deutsche Telekom AG | 75,445 | 1,665,260 | 2.69 |
| Infinion Technologies AG | 38,417 | 1,269,298 | 2.05 |
| Merck KGaA | 16,553 | 2,641,031 | 4.27 |
| Siemens AG | 11,431 | 2,086,158 | 3.38 |
| | | 10,194,897 | 16.49 |
| IRELAND | | | |
| Smurfit Kappa Group Plc | 49,121 | 1,920,201 | 3.11 |
| ITALY | | | |
| UniCredit SpA | 73,252 | 2,282,349 | 3.69 |
| NETHERLANDS | | | |
| Airbus SE | 9,126 | 1,393,814 | 2.25 |
| Heineken NV | 24,316 | 2,071,966 | 3.35 |
| ING Groep NV | 140,671 | 1,783,427 | 2.89 |
| Stellantis NV | 50,558 | 1,226,664 | 1.98 |
| STMicroelectronics NV | 44,412 | 1,842,765 | 2.98 |
| Technip Energies NV | 72,928 | 1,457,466 | 2.36 |
| | | 9,776,102 | 15.81 |
| PORTUGAL | | | |
| EDP - Energias de Portugal SA | 217,143 | 800,389 | 1.30 |
| SWITZERLAND | | | |
| Schindler Holding AG | 1,273 | 313,317 | 0.51 |
| UNITED KINGDOM | | | |
| Anglo American Plc | 61,161 | 1,233,207 | 2.00 |
| AstraZeneca Plc | 17,622 | 2,089,437 | 3.38 |
| Barclays Plc | 797,126 | 1,535,043 | 2.48 |
| Reckitt Benckiser Group Plc | 20,797 | 1,212,793 | 1.96 |

Invesco Pan European Focus Equity Fund¹

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED KINGDOM (continued) | | | |
| Rentokil Initial Plc | 337,622 | 1,724,263 | 2.79 |
| SSE Plc | 98,786 | 1,892,483 | 3.06 |
| | | 9,687,226 | 15.67 |
| TOTAL EQUITIES | | 61,638,446 | 99.71 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 61,638,446 | 99.71 |
| Total Investments | | 61,638,446 | 99.71 |

¹Effective 2 February 2024, Invesco Continental European Equity Fund merged into Invesco Pan European Focus Equity Fund.

The accompanying notes form an integral part of these financial statements.

Invesco Pan European Small Cap Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| AUSTRIA | | | |
| BAWAG Group AG 144A | 36,673 | 1,900,578 | 2.86 |
| DO & CO AG | 8,976 | 1,314,087 | 1.97 |
| | | 3,214,665 | 4.83 |
| BELGIUM | | | |
| Azelis Group NV | 92,758 | 1,754,054 | 2.64 |
| Bekaert SA | 24,907 | 1,134,016 | 1.70 |
| D'iereen Group | 9,758 | 1,731,557 | 2.60 |
| | | 4,619,627 | 6.94 |
| DENMARK | | | |
| ALK-Abello A/S | 84,287 | 1,463,188 | 2.20 |
| ISS A/S | 131,883 | 2,205,394 | 3.31 |
| NTG Nordic Transport Group A/S | 30,449 | 1,135,594 | 1.70 |
| Royal Unibrew A/S | 21,736 | 1,297,320 | 1.95 |
| | | 6,101,496 | 9.16 |
| FINLAND | | | |
| Metso Oyj | 152,473 | 1,502,621 | 2.26 |
| FRANCE | | | |
| Coface SA | 155,633 | 2,105,715 | 3.16 |
| PEUGEOT INVEST | 11,188 | 1,168,027 | 1.75 |
| Remy Cointreau SA | 7,064 | 697,499 | 1.05 |
| SOITEC | 5,786 | 783,714 | 1.18 |
| VusionGroup | 9,135 | 1,322,748 | 1.99 |
| | | 6,077,703 | 9.13 |
| GERMANY | | | |
| CTS Eventim AG & Co KGaA | 27,612 | 2,037,075 | 3.06 |
| Hornbach Holding AG & Co KGaA | 15,750 | 1,103,287 | 1.66 |
| Hypoport SE | 9,276 | 1,790,732 | 2.69 |
| Jenoptik AG | 27,780 | 813,121 | 1.22 |
| Scout24 SE 144A | 25,761 | 1,753,809 | 2.63 |
| | | 7,498,024 | 11.26 |
| ITALY | | | |
| BFF Bank SpA 144A | 117,396 | 1,277,269 | 1.92 |
| GVS SpA 144A | 247,280 | 1,561,573 | 2.34 |
| LU-VE SpA | 45,870 | 930,014 | 1.40 |
| Piovan SpA 144A | 169,532 | 1,681,758 | 2.53 |
| Reply SpA | 15,453 | 1,979,529 | 2.97 |
| | | 7,430,143 | 11.16 |
| LUXEMBOURG | | | |
| InPost SA | 102,312 | 1,495,546 | 2.24 |
| NETHERLANDS | | | |
| Fugro NV | 93,801 | 1,921,982 | 2.89 |
| SBM Offshore NV | 71,169 | 939,075 | 1.41 |
| Technip Energies NV | 81,757 | 1,633,914 | 2.45 |
| TKH Group NV | 33,781 | 1,304,284 | 1.96 |
| | | 5,799,255 | 8.71 |
| SPAIN | | | |
| Laboratorios Farmaceuticos Rovi SA | 23,388 | 1,702,646 | 2.56 |
| SWEDEN | | | |
| Alimak Group AB 144A | 154,655 | 1,295,961 | 1.94 |
| Bufab AB | 56,521 | 1,997,860 | 3.00 |

Invesco Pan European Small Cap Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| SWEDEN (continued) | | | |
| Karnov Group AB | 276,001 | 1,582,898 | 2.38 |
| | | 4,876,719 | 7.32 |
| SWITZERLAND | | | |
| ALSO Holding AG | 4,421 | 1,077,920 | 1.62 |
| Bossard Holding AG | 5,423 | 1,145,928 | 1.72 |
| Medacta Group SA 144A | 11,795 | 1,590,676 | 2.39 |
| Montana Aerospace AG 144A | 55,716 | 903,301 | 1.36 |
| Swissquote Group Holding SA | 6,141 | 1,513,386 | 2.27 |
| | | 6,231,211 | 9.36 |
| UNITED KINGDOM | | | |
| Auto Trader Group Plc 144A | 206,178 | 1,790,575 | 2.69 |
| ConvaTec Group Plc 144A | 344,310 | 996,196 | 1.50 |
| Deliveroo Plc 144A | 415,860 | 538,484 | 0.81 |
| JET2 Plc | 93,084 | 1,521,045 | 2.28 |
| Pets at Home Group Plc | 301,520 | 977,656 | 1.47 |
| Savills Plc | 78,030 | 839,103 | 1.26 |
| SigmaRoc Plc | 2,156,481 | 1,603,907 | 2.41 |
| Watches of Switzerland Group Plc 144A | 163,120 | 789,643 | 1.18 |
| | | 9,056,609 | 13.60 |
| TOTAL EQUITIES | | 65,606,265 | 98.53 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 65,606,265 | 98.53 |
| OTHER TRANSFERABLE SECURITIES | | | |
| EQUITIES | | | |
| DENMARK | | | |
| OW Bunker A/S ¹ | 106,242 | – | 0.00 |
| TOTAL EQUITIES | | – | 0.00 |
| TOTAL OTHER TRANSFERABLE SECURITIES | | – | 0.00 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco Euro Liquidity Portfolio | 967,267 | 981,607 | 1.48 |
| TOTAL OPEN-ENDED FUNDS | | 981,607 | 1.48 |
| Total Investments | | 66,587,872 | 100.01 |

¹Securities valued at fair market value as determined in good faith pursuant to procedures established by the Directors.

The accompanying notes form an integral part of these financial statements.

Invesco Sustainable Eurozone Equity Fund¹

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| AUSTRIA | | | |
| OMV AG | 51,575 | 2,112,770 | 1.40 |
| FINLAND | | | |
| Metso Oyj | 142,024 | 1,399,646 | 0.93 |
| Neste Oyj | 123,554 | 3,145,685 | 2.08 |
| UPM-Kymmene Oyj | 150,427 | 4,628,639 | 3.07 |
| | | 9,173,970 | 6.08 |
| FRANCE | | | |
| AXA SA | 149,084 | 4,901,509 | 3.25 |
| BNP Paribas SA | 78,194 | 4,344,459 | 2.88 |
| Capgemini SE | 16,314 | 3,671,466 | 2.43 |
| Carrefour SA | 165,884 | 2,585,302 | 1.71 |
| Cie de Saint-Gobain SA | 16,495 | 1,176,588 | 0.78 |
| Engie SA | 175,629 | 2,617,575 | 1.73 |
| Kering SA | 7,929 | 3,380,926 | 2.24 |
| Publicis Groupe SA | 19,724 | 1,941,236 | 1.28 |
| Sanofi SA | 71,887 | 6,383,206 | 4.23 |
| SOITEC | 8,986 | 1,217,154 | 0.81 |
| Teleperformance SE | 18,335 | 2,140,611 | 1.42 |
| Thales SA | 20,566 | 2,818,056 | 1.87 |
| TotalEnergies SE | 101,242 | 6,014,787 | 3.98 |
| Veolia Environnement SA | 129,648 | 3,801,279 | 2.52 |
| Vivendi SE | 155,554 | 1,629,817 | 1.08 |
| | | 48,623,971 | 32.21 |
| GERMANY | | | |
| Allianz SE | 21,460 | 5,415,967 | 3.59 |
| Covestro AG 144A | 31,055 | 1,539,707 | 1.02 |
| Daimler Truck Holding AG | 109,954 | 4,156,261 | 2.75 |
| Deutsche Post AG | 70,391 | 3,033,148 | 2.01 |
| Deutsche Telekom AG | 275,668 | 6,084,682 | 4.03 |
| Evotec SE | 129,000 | 1,778,265 | 1.18 |
| GEA Group AG | 48,042 | 1,785,481 | 1.18 |
| Infinion Technologies AG | 144,364 | 4,769,787 | 3.16 |
| Merck KGaA | 32,120 | 5,124,746 | 3.40 |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | 6,625 | 2,863,325 | 1.90 |
| SAP SE | 22,053 | 3,810,317 | 2.52 |
| Siemens AG | 27,147 | 4,954,328 | 3.28 |
| Wacker Chemie AG | 20,253 | 2,028,338 | 1.34 |
| | | 47,344,352 | 31.36 |
| ITALY | | | |
| Enel SpA | 610,974 | 3,618,188 | 2.39 |
| FincoBank Banca Fineco SpA | 184,154 | 2,367,300 | 1.57 |
| UniCredit SpA | 127,432 | 3,970,462 | 2.63 |
| | | 9,955,950 | 6.59 |
| LUXEMBOURG | | | |
| InPost SA | 170,034 | 2,485,472 | 1.65 |
| NETHERLANDS | | | |
| Heineken NV | 41,980 | 3,577,116 | 2.37 |
| ING Groep NV | 198,056 | 2,510,954 | 1.67 |
| Koninklijke Ahold Delhaize NV | 88,954 | 2,449,126 | 1.62 |
| Koninklijke Philips NV | 172,402 | 3,200,126 | 2.12 |
| Stellantis NV | 163,796 | 3,974,100 | 2.63 |
| STMicroelectronics NV | 20,802 | 863,127 | 0.57 |
| | | 16,574,549 | 10.98 |

Invesco Sustainable Eurozone Equity Fund¹

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| PORTUGAL | | | |
| EDP - Energias de Portugal SA | 1,027,050 | 3,785,706 | 2.51 |
| Galp Energia SGPS SA | 80,767 | 1,188,487 | 0.78 |
| | | 4,974,193 | 3.29 |
| SPAIN | | | |
| Acerinox SA | 306,434 | 3,117,966 | 2.06 |
| Industria de Diseno Textil SA | 55,535 | 2,289,708 | 1.52 |
| | | 5,407,674 | 3.58 |
| SWITZERLAND | | | |
| Roche Holding AG | 12,796 | 3,115,199 | 2.06 |
| TOTAL EQUITIES | | 149,768,100 | 99.20 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 149,768,100 | 99.20 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco Euro Liquidity Portfolio | 1,133,240 | 1,150,041 | 0.76 |
| TOTAL OPEN-ENDED FUNDS | | 1,150,041 | 0.76 |
| Total Investments | | 150,918,141 | 99.96 |

¹Invesco Sustainable Eurozone Equity Fund launched on 29 March 2023.

The accompanying notes form an integral part of these financial statements.

Invesco Sustainable Pan European Structured Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| AUSTRIA | | | |
| Erste Group Bank AG | 99,389 | 3,701,744 | 0.40 |
| Raiffeisen Bank International AG | 109,379 | 2,092,420 | 0.22 |
| | | 5,794,164 | 0.62 |
| BELGIUM | | | |
| Anheuser-Busch InBev SA/NV | 224,332 | 12,719,624 | 1.37 |
| Colruyt Group N.V | 132,253 | 5,910,387 | 0.63 |
| UCB SA | 58,630 | 6,200,122 | 0.67 |
| | | 24,830,133 | 2.67 |
| DENMARK | | | |
| AP Moller - Maersk A/S | 4,193 | 5,586,284 | 0.60 |
| Carlsberg AS | 50,891 | 6,553,482 | 0.71 |
| Danske Bank A/S | 164,155 | 4,371,392 | 0.47 |
| GN Store Nord AS | 139,281 | 3,022,793 | 0.33 |
| Novo Nordisk A/S | 227,743 | 25,352,664 | 2.73 |
| Novozymes A/S | 28,840 | 1,497,696 | 0.16 |
| ROCKWOOL A/S | 8,254 | 2,450,479 | 0.26 |
| | | 48,834,790 | 5.26 |
| FINLAND | | | |
| Elisa Oyj | 35,001 | 1,452,016 | 0.16 |
| Kesko Oyj | 72,246 | 1,270,627 | 0.14 |
| Kone Oyj | 104,079 | 4,697,606 | 0.50 |
| Konecranes Oyj | 24,758 | 1,179,471 | 0.13 |
| Nokia Oyj | 731,216 | 2,391,076 | 0.26 |
| Nordea Bank Abp | 161,473 | 1,819,584 | 0.19 |
| Orion Oyj | 117,288 | 4,312,093 | 0.46 |
| Stora Enso Oyj | 57,654 | 665,039 | 0.07 |
| | | 17,787,512 | 1.91 |
| FRANCE | | | |
| Accor SA | 74,708 | 2,969,270 | 0.32 |
| Arkema SA | 50,593 | 4,841,750 | 0.52 |
| AXA SA | 402,503 | 13,233,292 | 1.42 |
| Carrefour SA | 125,347 | 1,953,533 | 0.21 |
| Cie de Saint-Gobain SA | 114,035 | 8,134,117 | 0.88 |
| Credit Agricole SA | 174,280 | 2,195,754 | 0.24 |
| Danone SA | 279,792 | 16,600,059 | 1.79 |
| Eiffage SA | 110,156 | 11,183,588 | 1.20 |
| Elis SA | 84,408 | 1,771,724 | 0.19 |
| EssilorLuxottica SA | 13,907 | 2,755,533 | 0.30 |
| Hermes International SCA | 900 | 2,091,375 | 0.23 |
| Ipsen SA | 65,279 | 6,612,763 | 0.71 |
| La Francaise des Jeux SAEM 144A | 29,858 | 1,160,879 | 0.13 |
| Legrand SA | 36,350 | 3,387,093 | 0.36 |
| L'Oreal SA | 29,256 | 12,956,751 | 1.39 |
| Orange SA | 1,383,710 | 14,813,999 | 1.59 |
| Publicis Groupe SA | 58,821 | 5,789,163 | 0.62 |
| Rexel SA | 144,039 | 3,445,413 | 0.37 |
| Sanofi SA | 88,550 | 7,862,797 | 0.85 |
| Schneider Electric SE | 38,162 | 7,963,455 | 0.86 |
| SCOR SE | 91,954 | 2,612,413 | 0.28 |
| Sodexo SA | 55,235 | 4,008,404 | 0.43 |
| Teleperformance SE | 8,749 | 1,021,446 | 0.11 |
| | | 139,364,571 | 15.00 |
| GERMANY | | | |
| Allianz SE | 67,065 | 16,925,529 | 1.82 |
| Bayerische Motoren Werke AG | 160,539 | 17,625,577 | 1.90 |
| Bayerische Motoren Werke AG (Preferred) | 13,434 | 1,379,672 | 0.15 |

Invesco Sustainable Pan European Structured Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| GERMANY (continued) | | | |
| Beiersdorf AG | 24,724 | 3,307,453 | 0.36 |
| Brenntag SE | 34,454 | 2,903,094 | 0.31 |
| Deutsche Bank AG | 619,313 | 7,709,828 | 0.83 |
| Deutsche Telekom AG | 163,848 | 3,616,535 | 0.39 |
| Freenet AG | 58,150 | 1,445,609 | 0.16 |
| Fresenius Medical Care AG | 123,285 | 4,400,042 | 0.47 |
| Fresenius SE & Co KGaA | 168,102 | 4,428,647 | 0.48 |
| Heidelberg Materials AG | 24,495 | 2,194,262 | 0.24 |
| Henkel AG & Co KGaA (Preferred) | 156,275 | 10,814,230 | 1.16 |
| HOCHTIEF AG | 18,272 | 2,000,784 | 0.22 |
| HUGO BOSS AG | 30,702 | 1,957,866 | 0.21 |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | 43,673 | 18,875,471 | 2.03 |
| ProSiebenSat.1 Media SE | 197,480 | 1,196,136 | 0.13 |
| SAP SE | 16,078 | 2,777,957 | 0.30 |
| Scout24 SE 144A | 38,665 | 2,632,313 | 0.28 |
| Talanx AG | 36,830 | 2,434,463 | 0.26 |
| TUI AG | 234,393 | 1,520,277 | 0.16 |
| | | 110,145,745 | 11.86 |
| IRELAND | | | |
| DCC Plc | 100,211 | 6,601,499 | 0.71 |
| Glanbia Plc | 146,238 | 2,443,637 | 0.26 |
| Kerry Group Plc | 22,431 | 1,813,546 | 0.20 |
| Smurfit Kappa Group Plc | 173,654 | 6,789,003 | 0.73 |
| | | 17,647,685 | 1.90 |
| ITALY | | | |
| Assicurazioni Generali SpA | 250,379 | 5,487,056 | 0.59 |
| BPER Banca | 840,180 | 3,130,511 | 0.34 |
| ERG SpA | 51,978 | 1,308,806 | 0.14 |
| Intesa Sanpaolo SpA | 3,230,042 | 9,521,356 | 1.03 |
| Italgas SpA | 294,976 | 1,494,053 | 0.16 |
| Terna - Rete Elettrica Nazionale | 1,052,295 | 7,655,446 | 0.82 |
| UniCredit SpA | 376,765 | 11,739,056 | 1.26 |
| | | 40,336,284 | 4.34 |
| NETHERLANDS | | | |
| AerCap Holdings NV | 58,506 | 4,110,983 | 0.44 |
| ASML Holding NV | 10,814 | 9,315,180 | 1.00 |
| Ferrari NV | 1,748 | 693,869 | 0.08 |
| Koninklijke Ahold Delhaize NV | 269,602 | 7,422,817 | 0.80 |
| Koninklijke KPN NV | 3,970,921 | 13,483,262 | 1.45 |
| NN Group NV | 225,583 | 9,282,740 | 1.00 |
| Stellantis NV | 452,669 | 10,985,145 | 1.18 |
| STMicroelectronics NV | 109,035 | 4,524,135 | 0.49 |
| Wolters Kluwer NV | 105,069 | 15,347,954 | 1.65 |
| | | 75,166,085 | 8.09 |
| NORWAY | | | |
| DNB Bank ASA | 180,827 | 3,334,976 | 0.36 |
| Orkla ASA | 1,204,015 | 7,968,023 | 0.86 |
| Telenor ASA | 372,537 | 3,785,265 | 0.41 |
| Yara International ASA | 258,769 | 7,463,077 | 0.80 |
| | | 22,551,341 | 2.43 |
| PORTUGAL | | | |
| Jeronimo Martins SGPS SA | 215,641 | 4,802,325 | 0.52 |
| SPAIN | | | |
| Aena SME SA 144A | 45,937 | 8,024,046 | 0.86 |
| Amadeus IT Group SA | 123,521 | 6,781,303 | 0.73 |
| Banco Bilbao Vizcaya Argentaria SA | 1,642,915 | 15,239,680 | 1.64 |
| Banco de Sabadell SA | 978,464 | 1,199,352 | 0.13 |

Invesco Sustainable Pan European Structured Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|------------------------------------|----------------|---------------------|-----------------|
| SPAIN (continued) | | | |
| Banco Santander SA | 2,498,403 | 9,653,829 | 1.04 |
| CaixaBank SA | 518,729 | 2,187,480 | 0.23 |
| Industria de Diseno Textil SA | 263,140 | 10,849,262 | 1.17 |
| Mapfre SA | 1,183,730 | 2,322,478 | 0.25 |
| Telefonica SA | 3,277,144 | 12,500,666 | 1.35 |
| | | 68,758,096 | 7.40 |
| SWEDEN | | | |
| Assa Abloy AB | 42,516 | 1,122,282 | 0.12 |
| Atlas Copco AB | 135,494 | 2,160,519 | 0.23 |
| Elekta AB | 283,079 | 1,871,180 | 0.20 |
| Holmen AB | 61,652 | 2,262,261 | 0.25 |
| Skandinaviska Enskilda Banken AB | 50,117 | 681,801 | 0.08 |
| Swedish Orphan Biovitrum AB | 53,586 | 1,227,854 | 0.13 |
| Telia Co AB | 2,482,997 | 5,464,678 | 0.59 |
| Trelleborg AB | 111,492 | 3,735,085 | 0.40 |
| Volvo AB | 479,579 | 12,178,080 | 1.31 |
| | | 30,703,740 | 3.31 |
| SWITZERLAND | | | |
| ABB Ltd | 257,134 | 10,938,401 | 1.18 |
| DSM-Firmenich AG | 12,966 | 1,279,615 | 0.14 |
| Flughafen Zurich AG | 10,623 | 2,067,607 | 0.22 |
| Galenica AG 144A | 40,181 | 3,207,679 | 0.34 |
| Givaudan SA | 2,990 | 11,585,866 | 1.25 |
| Holcim AG | 66,020 | 4,988,990 | 0.54 |
| Kuehne + Nagel International AG | 53,820 | 16,672,359 | 1.79 |
| Logitech International SA | 191,726 | 15,781,134 | 1.70 |
| Nestle SA | 47,152 | 4,521,713 | 0.49 |
| Novartis AG | 230,227 | 21,745,995 | 2.34 |
| Roche Holding AG | 34,866 | 8,488,162 | 0.91 |
| SGS SA | 8,948 | 793,570 | 0.09 |
| Sonova Holding AG | 10,993 | 3,143,723 | 0.34 |
| Swiss Re AG | 123,423 | 13,784,423 | 1.48 |
| Temenos AG | 44,855 | 3,094,194 | 0.33 |
| Zurich Insurance Group AG | 10,888 | 5,406,435 | 0.58 |
| | | 127,499,866 | 13.72 |
| UNITED KINGDOM | | | |
| 3i Group Plc | 365,663 | 10,541,349 | 1.14 |
| Associated British Foods Plc | 369,847 | 9,809,095 | 1.06 |
| AstraZeneca Plc | 69,159 | 8,200,167 | 0.88 |
| Aviva Plc | 1,801,958 | 9,409,989 | 1.01 |
| Berkeley Group Holdings Plc | 25,115 | 1,343,492 | 0.14 |
| Bunzl Plc | 102,585 | 3,773,015 | 0.41 |
| Coca-Cola Europacific Partners Plc | 249,352 | 16,015,572 | 1.72 |
| Compass Group Plc | 107,471 | 2,723,611 | 0.29 |
| DS Smith Plc | 820,097 | 3,079,944 | 0.33 |
| Experian Plc | 29,324 | 1,162,746 | 0.13 |
| GSK Plc | 566,677 | 11,187,875 | 1.20 |
| HSBC Holdings Plc | 1,544,194 | 11,033,464 | 1.19 |
| Informa Plc | 1,411,088 | 13,543,160 | 1.46 |
| J Sainsbury Plc | 308,790 | 913,256 | 0.10 |
| Next Plc | 27,739 | 2,710,880 | 0.29 |
| RELX Plc | 244,534 | 9,894,623 | 1.07 |
| Sage Group Plc/The | 624,520 | 9,036,481 | 0.97 |
| Severn Trent Plc | 28,727 | 853,299 | 0.09 |
| Taylor Wimpey Plc | 2,852,528 | 4,555,444 | 0.49 |
| Unilever Plc | 431,907 | 19,577,978 | 2.11 |
| United Utilities Group Plc | 715,839 | 8,713,357 | 0.94 |

Invesco Sustainable Pan European Structured Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED KINGDOM (continued) | | | |
| Vodafone Group Plc | 7,745,917 | 6,381,992 | 0.69 |
| Whitbread Plc | 162,932 | 6,227,487 | 0.67 |
| | | 170,688,276 | 18.38 |
| TOTAL EQUITIES | | 904,910,613 | 97.41 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 904,910,613 | 97.41 |
| Total Investments | | 904,910,613 | 97.41 |

The accompanying notes form an integral part of these financial statements.

Invesco UK Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value GBP | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| BASIC MATERIALS | | | |
| Anglo American Plc | 139,207 | 2,403,966 | 3.65 |
| COMMUNICATIONS | | | |
| ITV Plc | 960,922 | 536,194 | 0.81 |
| CONSUMER, CYCLICAL | | | |
| Coats Group Plc | 1,592,573 | 1,085,338 | 1.65 |
| Inchcape Plc | 136,659 | 925,865 | 1.41 |
| Mitchells & Butlers Plc | 303,164 | 724,259 | 1.10 |
| Next Plc | 9,834 | 823,106 | 1.25 |
| Whitbread Plc | 54,651 | 1,789,000 | 2.72 |
| | | 5,347,568 | 8.13 |
| CONSUMER, NON-CYCLICAL | | | |
| AstraZeneca Plc | 31,601 | 3,209,081 | 4.88 |
| Babcock International Group Plc | 305,625 | 1,510,399 | 2.30 |
| Britvic Plc | 159,889 | 1,357,058 | 2.06 |
| Cranswick Plc | 44,180 | 1,695,628 | 2.58 |
| GSK Plc | 148,283 | 2,507,317 | 3.81 |
| Hays Plc | 975,018 | 916,761 | 1.39 |
| Reckitt Benckiser Group Plc | 24,571 | 1,227,199 | 1.87 |
| Sanofi SA | 29,103 | 2,213,259 | 3.36 |
| Smith & Nephew Plc | 93,380 | 974,887 | 1.48 |
| Spire Healthcare Group Plc 144A | 367,503 | 834,232 | 1.27 |
| Tate & Lyle Plc | 234,357 | 1,399,111 | 2.13 |
| Tesco Plc | 721,776 | 2,021,334 | 3.07 |
| Unilever Plc | 78,876 | 3,062,163 | 4.65 |
| | | 22,928,429 | 34.85 |
| ENERGY | | | |
| BP Plc | 879,526 | 4,059,672 | 6.17 |
| Shell Plc | 174,631 | 4,297,232 | 6.53 |
| TotalEnergies SE | 36,372 | 1,850,686 | 2.82 |
| | | 10,207,590 | 15.52 |
| FINANCIAL | | | |
| Aviva Plc | 265,378 | 1,186,903 | 1.80 |
| Barclays Plc | 973,794 | 1,606,078 | 2.44 |
| Hiscox Ltd | 89,995 | 1,012,444 | 1.54 |
| Lloyds Banking Group Plc | 4,882,254 | 2,315,165 | 3.52 |
| NatWest Group Plc | 964,432 | 2,328,621 | 3.54 |
| Prudential Plc | 245,114 | 1,930,518 | 2.94 |
| | | 10,379,729 | 15.78 |
| INDUSTRIAL | | | |
| BAE Systems Plc | 127,344 | 1,580,339 | 2.40 |
| CRH Plc | 11,177 | 740,253 | 1.13 |
| | | 2,320,592 | 3.53 |
| TECHNOLOGY | | | |
| Computacenter Plc | 41,192 | 1,195,392 | 1.82 |
| Serco Group Plc | 824,089 | 1,574,010 | 2.39 |
| | | 2,769,402 | 4.21 |

Invesco UK Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value GBP | Net Assets % |
|---|----------------|---------------------|-----------------|
| UTILITIES | | | |
| Centrica Plc | 979,081 | 1,237,559 | 1.88 |
| Drax Group Plc | 369,660 | 1,714,853 | 2.61 |
| National Grid Plc | 172,362 | 1,799,028 | 2.73 |
| Severn Trent Plc | 40,657 | 1,034,314 | 1.57 |
| SSE Plc | 146,607 | 2,405,454 | 3.66 |
| | | 8,191,208 | 12.45 |
| TOTAL EQUITIES | | 65,084,678 | 98.93 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| | | 65,084,678 | 98.93 |
| OPEN-ENDED FUNDS | | | |
| Invesco Liquidity Funds plc - Invesco Sterling Liquidity Portfolio | 392,453 | 392,453 | 0.60 |
| TOTAL OPEN-ENDED FUNDS | | 392,453 | 0.60 |
| Total Investments | | 65,477,131 | 99.53 |

The accompanying notes form an integral part of these financial statements.

Invesco Japanese Equity Advantage Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value JPY | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| BASIC MATERIALS | | | |
| Aica Kogyo Co Ltd | 1,315,500 | 4,679,365,294 | 2.18 |
| Nippon Sanso Holdings Corp | 1,565,400 | 6,792,502,581 | 3.17 |
| Shin-Etsu Chemical Co Ltd | 1,201,100 | 7,661,266,000 | 3.57 |
| | | 19,133,133,875 | 8.92 |
| COMMUNICATIONS | | | |
| Dentsu Group Inc | 1,281,200 | 5,314,854,648 | 2.48 |
| Kakaku.com Inc | 689,500 | 1,182,027,569 | 0.55 |
| M3 Inc | 756,900 | 1,621,724,698 | 0.76 |
| Trend Micro Inc/Japan | 882,700 | 6,544,757,745 | 3.05 |
| | | 14,663,364,660 | 6.84 |
| CONSUMER, CYCLICAL | | | |
| Curves Holdings Co Ltd | 2,364,300 | 1,696,913,033 | 0.79 |
| Daiichikosho Co Ltd | 2,417,500 | 4,682,729,887 | 2.18 |
| Ichibanya Co Ltd | 2,593,500 | 3,201,370,373 | 1.49 |
| Nifco Inc/Japan | 1,766,300 | 6,366,158,055 | 2.97 |
| Oriental Land Co Ltd/Japan | 774,700 | 4,153,919,020 | 1.94 |
| Paramount Bed Holdings Co Ltd | 1,347,700 | 3,358,271,710 | 1.57 |
| Sanrio Co Ltd | 1,305,200 | 10,924,830,444 | 5.10 |
| Toyota Tsusho Corp | 934,300 | 9,024,154,408 | 4.21 |
| USS Co Ltd | 3,595,900 | 9,374,872,641 | 4.37 |
| | | 52,783,219,571 | 24.62 |
| CONSUMER, NON-CYCLICAL | | | |
| Hisamitsu Pharmaceutical Co Inc | 1,054,200 | 4,087,651,903 | 1.91 |
| Ito En Ltd | 1,996,800 | 8,322,276,550 | 3.88 |
| Mani Inc | 1,033,200 | 2,102,675,750 | 0.98 |
| Pigeon Corp | 499,700 | 762,918,211 | 0.36 |
| Seikagaku Corp | 1,458,600 | 1,101,406,989 | 0.51 |
| Tsumura & Co | 1,927,300 | 5,323,185,162 | 2.48 |
| | | 21,700,114,565 | 10.12 |
| FINANCIAL | | | |
| Fukuoka Financial Group Inc | 690,600 | 2,679,772,771 | 1.25 |
| Mizuho Financial Group Inc | 1,077,320 | 3,012,838,241 | 1.41 |
| ORIX Corp | 2,741,500 | 8,586,625,620 | 4.00 |
| Sumitomo Mitsui Financial Group Inc | 603,800 | 5,029,896,993 | 2.35 |
| | | 19,309,133,625 | 9.01 |
| INDUSTRIAL | | | |
| East Japan Railway Co | 621,600 | 5,501,963,575 | 2.57 |
| Fuji Kyuko Co Ltd | 565,300 | 2,246,640,594 | 1.05 |
| Hitachi Construction Machinery Co Ltd | 592,700 | 2,558,654,655 | 1.19 |
| Hoya Corp | 461,000 | 8,975,060,615 | 4.18 |
| Keyence Corp | 126,200 | 8,837,724,155 | 4.12 |
| Kubota Corp | 1,428,900 | 3,128,475,295 | 1.46 |
| Taikisha Ltd | 800,300 | 3,785,143,002 | 1.76 |
| TOTO Ltd | 1,263,900 | 5,120,934,186 | 2.39 |
| Wacom Co Ltd | 2,726,900 | 1,713,985,845 | 0.80 |
| Yokogawa Electric Corp | 1,961,800 | 6,188,635,261 | 2.89 |
| | | 48,057,217,183 | 22.41 |

Invesco Japanese Equity Advantage Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value JPY | Net Assets % |
|---|----------------|------------------------|-----------------|
| TECHNOLOGY | | | |
| Canon Inc | 2,198,900 | 9,614,072,909 | 4.49 |
| Hamamatsu Photonics KK | 525,500 | 2,817,419,622 | 1.31 |
| JMDC Inc | 567,000 | 2,096,327,633 | 0.98 |
| Koei Tecmo Holdings Co Ltd | 2,398,016 | 4,482,929,437 | 2.09 |
| OBIC Business Consultants Co Ltd | 960,200 | 6,864,757,264 | 3.20 |
| Square Enix Holdings Co Ltd | 1,120,200 | 7,095,465,132 | 3.31 |
| | | 32,970,971,997 | 15.38 |
| TOTAL EQUITIES | | 208,617,155,476 | 97.30 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 208,617,155,476 | 97.30 |
| Total Investments | | 208,617,155,476 | 97.30 |

The accompanying notes form an integral part of these financial statements.

Invesco Nippon Small/Mid Cap Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value JPY | Net Assets % |
|---|------------------|---------------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| BASIC MATERIALS | | | |
| Fuso Chemical Co Ltd | 36,900 | 178,494,952 | 1.60 |
| Japan Steel Works Ltd/The MEC Co Ltd | 38,100 22,000 | 103,912,367 97,506,091 | 0.93 0.88 |
| | | 379,913,410 | 3.41 |
| COMMUNICATIONS | | | |
| BuySell Technologies Co Ltd | 14,300 | 41,477,942 | 0.37 |
| CyberAgent Inc | 275,700 | 289,177,277 | 2.59 |
| en Japan Inc | 69,300 | 174,693,493 | 1.57 |
| m-up Holdings Inc | 192,800 | 214,727,460 | 1.92 |
| Vision Inc/Tokyo Japan | 92,400 | 111,405,016 | 1.00 |
| | | 831,481,188 | 7.45 |
| CONSUMER, CYCLICAL | | | |
| GENDA INC | 13,100 | 48,870,495 | 0.44 |
| Goldwin Inc | 23,100 | 199,972,957 | 1.79 |
| Kyoritsu Maintenance Co Ltd | 34,500 | 217,987,244 | 1.95 |
| Nitto Boseki Co Ltd | 47,500 | 263,657,518 | 2.36 |
| PAL GROUP Holdings Co Ltd | 103,000 | 233,213,134 | 2.09 |
| Resorttrust Inc | 84,100 | 217,043,975 | 1.95 |
| Seiren Co Ltd | 87,600 | 224,351,719 | 2.01 |
| | | 1,405,097,042 | 12.59 |
| CONSUMER, NON-CYCLICAL | | | |
| Amvis Holdings Inc | 45,700 | 114,014,676 | 1.02 |
| Asahi Intecc Co Ltd | 84,000 | 260,578,327 | 2.34 |
| JP-Holdings Inc | 168,500 | 76,698,001 | 0.69 |
| Link And Motivation Inc | 53,900 | 33,153,290 | 0.30 |
| Nomura Co Ltd | 233,200 | 198,433,135 | 1.78 |
| Open Up Group Inc | 92,000 | 200,301,942 | 1.79 |
| Plus Alpha Consulting Co Ltd | 57,000 | 143,560,295 | 1.29 |
| TechnoPro Holdings Inc | 65,200 | 195,086,073 | 1.75 |
| TKP Corp | 30,300 | 49,646,999 | 0.44 |
| | | 1,271,472,738 | 11.40 |
| FINANCIAL | | | |
| AEON Financial Service Co Ltd | 19,900 | 25,972,186 | 0.23 |
| eGuarantee Inc | 79,400 | 156,643,429 | 1.41 |
| FP Partner Inc | 72,300 | 508,420,477 | 4.56 |
| M&A Research Institute Holdings Inc | 26,900 | 185,614,513 | 1.66 |
| Premium Group Co Ltd | 94,200 | 177,131,191 | 1.59 |
| SBI Sumishin Net Bank Ltd | 132,600 | 257,753,584 | 2.31 |
| SRE Holdings Corp | 30,000 | 108,405,681 | 0.97 |
| | | 1,419,941,061 | 12.73 |
| INDUSTRIAL | | | |
| Daiei Kankyo Co Ltd | 139,800 | 391,836,694 | 3.51 |
| ESPEC Corp | 63,900 | 178,268,453 | 1.60 |
| Harmonic Drive Systems Inc | 55,100 | 215,177,597 | 1.93 |
| Hitachi Zosen Corp | 58,000 | 71,293,416 | 0.64 |
| Japan Elevator Service Holdings Co Ltd | 32,600 | 78,334,390 | 0.70 |
| Kyudenko Corp | 38,000 | 220,991,396 | 1.98 |
| Maruwa Co Ltd/Aichi | 12,000 | 409,088,956 | 3.67 |
| Meidensha Corp | 78,000 | 206,502,613 | 1.85 |
| Meiko Electronics Co Ltd | 25,100 | 122,803,962 | 1.10 |
| Nichicon Corp | 90,500 | 110,865,962 | 0.99 |
| Penta-Ocean Construction Co Ltd | 145,100 | 112,577,121 | 1.01 |
| SWCC Corp | 70,300 | 236,706,427 | 2.12 |
| Taiyo Holdings Co Ltd | 116,500 | 375,867,648 | 3.37 |
| Towa Corp | 12,700 | 118,144,823 | 1.06 |
| Union Tool Co | 15,300 | 58,568,304 | 0.53 |
| | | 2,907,027,762 | 26.06 |

Invesco Nippon Small/Mid Cap Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value JPY | Net Assets % |
|---|----------------|-----------------------|-----------------|
| TECHNOLOGY | | | |
| BIPROGY Inc | 95,300 | 442,005,428 | 3.96 |
| Change Holdings Inc | 13,700 | 20,014,960 | 0.18 |
| Cover Corp | 100,900 | 255,293,853 | 2.29 |
| Finatext Holdings Ltd | 123,700 | 116,703,352 | 1.05 |
| GMO Financial Gate Inc | 2,000 | 20,659,923 | 0.19 |
| Japan Material Co Ltd | 135,000 | 342,939,537 | 3.07 |
| PKSHA Technology Inc | 32,400 | 204,474,379 | 1.83 |
| SHIFT Inc | 4,000 | 110,301,113 | 0.99 |
| Simplex Holdings Inc | 56,700 | 144,587,303 | 1.30 |
| TechMatrix Corp | 123,600 | 246,273,205 | 2.21 |
| Tokyo Ohka Kogyo Co Ltd | 62,100 | 284,891,632 | 2.55 |
| VRAIN Solution Inc | 3,200 | 19,248,000 | 0.17 |
| | | 2,207,392,685 | 19.79 |
| UTILITIES | | | |
| West Holdings Corp | 82,386 | 243,669,129 | 2.18 |
| TOTAL EQUITIES | | 10,665,995,015 | 95.61 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 10,665,995,015 | 95.61 |
| Total Investments | | 10,665,995,015 | 95.61 |

The accompanying notes form an integral part of these financial statements.

Invesco Responsible Japanese Equity Value Discovery Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value JPY | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| BASIC MATERIALS | | | |
| Kuraray Co Ltd | 104,000 | 157,107,511 | 0.87 |
| Nitto Denko Corp | 45,500 | 624,012,196 | 3.48 |
| Sumitomo Metal Mining Co Ltd | 55,000 | 214,357,235 | 1.19 |
| | | 995,476,942 | 5.54 |
| COMMUNICATIONS | | | |
| Kakaku.com Inc | 120,000 | 205,719,084 | 1.14 |
| Nippon Telegraph & Telephone Corp | 1,162,700 | 211,986,354 | 1.18 |
| | | 417,705,438 | 2.32 |
| CONSUMER, CYCLICAL | | | |
| Bridgestone Corp | 60,100 | 387,194,643 | 2.16 |
| Daiwa House Industry Co Ltd | 153,900 | 665,707,980 | 3.71 |
| Koito Manufacturing Co Ltd | 111,500 | 210,907,981 | 1.17 |
| Kokuyo Co Ltd | 96,200 | 227,719,729 | 1.27 |
| Mitsubishi Corp | 273,700 | 877,837,010 | 4.89 |
| Nifco Inc/Japan | 96,400 | 347,448,133 | 1.94 |
| PALTAC Corp | 20,800 | 86,979,822 | 0.48 |
| Resorttrust Inc | 140,100 | 361,567,906 | 2.01 |
| Sekisui Chemical Co Ltd | 111,800 | 235,344,987 | 1.31 |
| Suzuki Motor Corp | 93,700 | 615,883,275 | 3.43 |
| Toho Co Ltd/Tokyo | 61,600 | 299,718,365 | 1.67 |
| Yamaha Motor Co Ltd | 500,400 | 670,046,353 | 3.73 |
| | | 4,986,356,184 | 27.77 |
| CONSUMER, NON-CYCLICAL | | | |
| Astellas Pharma Inc | 180,900 | 298,807,442 | 1.66 |
| Kao Corp | 96,700 | 550,569,934 | 3.07 |
| Pilot Corp | 15,400 | 61,250,537 | 0.34 |
| Recruit Holdings Co Ltd | 98,400 | 594,393,138 | 3.31 |
| Santen Pharmaceutical Co Ltd | 318,500 | 472,915,035 | 2.63 |
| Secom Co Ltd | 40,400 | 441,675,140 | 2.46 |
| Terumo Corp | 115,900 | 676,361,277 | 3.77 |
| | | 3,095,972,503 | 17.24 |
| FINANCIAL | | | |
| Mitsubishi UFJ Financial Group Inc | 577,500 | 888,484,308 | 4.95 |
| ORIX Corp | 202,800 | 635,187,918 | 3.54 |
| Sompo Holdings Inc | 74,000 | 650,028,517 | 3.62 |
| Sumitomo Mitsui Financial Group Inc | 6,300 | 52,481,535 | 0.29 |
| | | 2,226,182,278 | 12.40 |
| INDUSTRIAL | | | |
| Casio Computer Co Ltd | 162,000 | 195,409,702 | 1.09 |
| Daifuku Co Ltd | 147,600 | 522,701,812 | 2.91 |
| Daikin Industries Ltd | 14,300 | 302,493,860 | 1.69 |
| Hirose Electric Co Ltd | 14,300 | 226,895,112 | 1.26 |
| Hitachi Ltd | 67,100 | 849,832,263 | 4.73 |
| Komatsu Ltd | 67,100 | 291,211,399 | 1.62 |
| Makita Corp | 111,800 | 436,406,971 | 2.43 |
| Murata Manufacturing Co Ltd | 226,900 | 684,243,597 | 3.81 |
| Sanwa Holdings Corp | 231,500 | 613,249,442 | 3.42 |
| Yaskawa Electric Corp | 46,500 | 283,875,948 | 1.58 |
| | | 4,406,320,106 | 24.54 |

Invesco Responsible Japanese Equity Value Discovery Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value JPY | Net Assets % |
|---|-----------------------|-----------------------------|-------------------------|
| TECHNOLOGY | | | |
| Fujitsu Ltd | 33,700 | 787,997,161 | 4.39 |
| Otsuka Corp | 61,300 | 403,284,236 | 2.24 |
| SCSK Corp | 99,900 | 275,853,614 | 1.54 |
| | | 1,467,135,011 | 8.17 |
| TOTAL EQUITIES | | 17,595,148,462 | 97.98 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 17,595,148,462 | 97.98 |
| Total Investments | | 17,595,148,462 | 97.98 |

The accompanying notes form an integral part of these financial statements.

Invesco ASEAN Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| CAYMAN ISLANDS | | | |
| Sea Ltd ADR | 33,454 | 1,589,726 | 2.55 |
| INDONESIA | | | |
| Bank Central Asia Tbk PT | 4,615,600 | 2,905,168 | 4.66 |
| Bank Mandiri Persero Tbk PT | 6,395,900 | 2,860,723 | 4.59 |
| Bank Rakyat Indonesia Persero Tbk PT | 14,662,207 | 5,726,066 | 9.19 |
| Mitra Adiperkasa Tbk PT | 44,079,000 | 5,400,057 | 8.67 |
| | | 16,892,014 | 27.11 |
| MALAYSIA | | | |
| CIMB Group Holdings Bhd | 1,865,800 | 2,538,065 | 4.07 |
| Hong Leong Bank Bhd | 205,100 | 851,943 | 1.37 |
| Public Bank Bhd | 1,680,300 | 1,556,104 | 2.50 |
| TIME dotCom Bhd | 2,499,900 | 2,905,372 | 4.66 |
| | | 7,851,484 | 12.60 |
| PHILIPPINES | | | |
| Bank of the Philippine Islands | 1,352,144 | 3,005,174 | 4.83 |
| BDO Unibank Inc | 1,058,616 | 2,866,654 | 4.60 |
| Robinsons Land Corp | 2,541,600 | 742,143 | 1.19 |
| SM Prime Holdings Inc | 2,720,100 | 1,533,917 | 2.46 |
| | | 8,147,888 | 13.08 |
| SINGAPORE | | | |
| DBS Group Holdings Ltd | 231,300 | 5,731,810 | 9.20 |
| Oversea-Chinese Banking Corp Ltd | 296,100 | 2,854,914 | 4.58 |
| SATS Ltd | 1,438,312 | 2,806,182 | 4.50 |
| United Overseas Bank Ltd | 237,700 | 4,938,403 | 7.93 |
| | | 16,331,309 | 26.21 |
| THAILAND | | | |
| Airports of Thailand PCL | 1,240,000 | 2,191,404 | 3.52 |
| Bangkok Bank PCL | 535,600 | 2,139,533 | 3.43 |
| Central Pattana PCL | 1,443,100 | 2,601,112 | 4.17 |
| CP ALL PCL | 1,526,900 | 2,443,054 | 3.92 |
| Home Product Center PCL | 5,027,300 | 1,563,089 | 2.51 |
| | | 10,938,192 | 17.55 |
| TOTAL EQUITIES | | 61,750,613 | 99.10 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 61,750,613 | 99.10 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 363,571 | 363,571 | 0.58 |
| TOTAL OPEN-ENDED FUNDS | | 363,571 | 0.58 |
| Total Investments | | 62,114,184 | 99.68 |

The accompanying notes form an integral part of these financial statements.

Invesco Asia Consumer Demand Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| BERMUDA | | | |
| DFI Retail Group Holdings Ltd | 172,700 | 366,157 | 0.10 |
| Giordano International Ltd | 6,488,000 | 1,682,249 | 0.48 |
| Pou Sheng International Holdings Ltd | 24,366,000 | 1,789,902 | 0.51 |
| | | 3,838,308 | 1.09 |
| CAYMAN ISLANDS | | | |
| Ajisen China Holdings Ltd | 5,176,000 | 689,672 | 0.20 |
| Alibaba Group Holding Ltd | 1,605,800 | 14,866,125 | 4.22 |
| Gourmet Master Co Ltd | 2,189,000 | 6,130,192 | 1.74 |
| JD.com Inc | 125,500 | 1,419,114 | 0.40 |
| JD.com Inc ADR | 247,663 | 5,620,477 | 1.60 |
| Microport Cardioflow Medtech Corp 144A | 17,930 | 2,986 | 0.00 |
| MicroPort NeuroTech Ltd | 528 | 667 | 0.00 |
| Microport Scientific Corp | 1,428,000 | 1,399,655 | 0.40 |
| NetEase Inc | 358,800 | 8,057,744 | 2.29 |
| Sea Ltd ADR | 178,222 | 8,469,067 | 2.41 |
| Stella International Holdings Ltd | 4,190,500 | 5,758,004 | 1.64 |
| Tencent Holdings Ltd | 577,600 | 20,373,376 | 5.79 |
| Vinda International Holdings Ltd | 2,737,000 | 8,145,909 | 2.31 |
| | | 80,932,988 | 23.00 |
| CHINA | | | |
| Shanghai Fudan-Zhangjiang Bio-Pharmaceutical Co Ltd - H Shares | 379,000 | 110,764 | 0.03 |
| Shanghai MicroPort MedBot Group Co Ltd | 1,298 | 2,399 | 0.00 |
| | | 113,163 | 0.03 |
| HONG KONG | | | |
| Lenovo Group Ltd | 11,746,000 | 12,978,151 | 3.69 |
| Sun Art Retail Group Ltd | 34,384,000 | 5,899,384 | 1.68 |
| | | 18,877,535 | 5.37 |
| INDIA | | | |
| Bajaj Finance Ltd | 46,278 | 3,637,771 | 1.03 |
| ICICI Bank Ltd | 1,276,409 | 16,240,463 | 4.62 |
| Infosys Ltd | 684,200 | 13,831,722 | 3.93 |
| Mahindra & Mahindra Ltd | 163,495 | 3,812,077 | 1.08 |
| Phoenix Mills Ltd/The | 182,589 | 6,164,499 | 1.75 |
| State Bank of India | 1,401,557 | 12,733,006 | 3.62 |
| Varun Beverages Ltd | 914,079 | 15,532,715 | 4.42 |
| | | 71,952,253 | 20.45 |
| INDONESIA | | | |
| Bank Central Asia Tbk PT | 12,692,400 | 7,988,897 | 2.27 |
| Bank Mandiri Persero Tbk PT | 13,505,900 | 6,040,845 | 1.71 |
| Bank Rakyat Indonesia Persero Tbk PT | 22,226,800 | 8,680,284 | 2.47 |
| Mitra Adiperkasa Tbk PT | 107,398,400 | 13,157,229 | 3.74 |
| | | 35,867,255 | 10.19 |
| MALAYSIA | | | |
| Public Bank Bhd | 7,982,100 | 7,392,121 | 2.10 |
| PHILIPPINES | | | |
| Bank of the Philippine Islands | 2,460,763 | 5,469,107 | 1.56 |
| BDO Unibank Inc | 3,107,722 | 8,415,481 | 2.39 |
| Philippine Seven Corp | 6,943,580 | 9,877,223 | 2.81 |
| Universal Robina Corp | 3,473,430 | 7,220,571 | 2.05 |
| | | 30,982,382 | 8.81 |

Invesco Asia Consumer Demand Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| SINGAPORE | | | |
| DBS Group Holdings Ltd | 249,700 | 6,187,778 | 1.76 |
| SOUTH KOREA | | | |
| BGF retail Co Ltd | 59,999 | 5,972,841 | 1.70 |
| KB Financial Group Inc | 99,855 | 4,761,757 | 1.35 |
| NAVER Corp | 64,298 | 9,409,366 | 2.68 |
| Samsung Fire & Marine Insurance Co Ltd | 8,386 | 1,874,105 | 0.53 |
| | | 22,018,069 | 6.26 |
| TAIWAN | | | |
| Asustek Computer Inc | 1,156,000 | 16,663,162 | 4.73 |
| MediaTek Inc | 301,000 | 10,828,755 | 3.08 |
| President Chain Store Corp | 647,000 | 5,522,950 | 1.57 |
| Taiwan Semiconductor Manufacturing Co Ltd | 1,552,000 | 33,847,207 | 9.62 |
| | | 66,862,074 | 19.00 |
| THAILAND | | | |
| Bangkok Bank PCL | 1,395,800 | 5,575,729 | 1.59 |
| TOTAL EQUITIES | | 350,599,655 | 99.65 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 350,599,655 | 99.65 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 421,940 | 421,940 | 0.12 |
| TOTAL OPEN-ENDED FUNDS | | 421,940 | 0.12 |
| Total Investments | | 351,021,595 | 99.77 |

The accompanying notes form an integral part of these financial statements.

Invesco Asia Opportunities Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| BERMUDA | | | |
| Pou Sheng International Holdings Ltd | 8,669,000 | 636,816 | 0.22 |
| SmarTone Telecommunications Holdings Ltd | 2,697,000 | 1,401,163 | 0.47 |
| | | 2,037,979 | 0.69 |
| CAYMAN ISLANDS | | | |
| Ajisen China Holdings Ltd | 4,175,000 | 556,294 | 0.19 |
| Alibaba Group Holding Ltd | 1,379,700 | 12,772,944 | 4.32 |
| Asia Cement China Holdings Corp | 4,250,500 | 1,154,804 | 0.39 |
| Baidu Inc | 217,000 | 2,748,413 | 0.93 |
| Innovent Biologics Inc 144A | 585,500 | 3,160,820 | 1.07 |
| JD.com Inc | 211,200 | 2,388,183 | 0.81 |
| JD.com Inc ADR | 145,387 | 3,299,420 | 1.11 |
| Meituan 144A | 579,990 | 5,879,663 | 1.99 |
| Microport Cardioflow Medtech Corp 144A | 11,630 | 1,937 | 0.00 |
| MicroPort NeuroTech Ltd | 347 | 438 | 0.00 |
| Microport Scientific Corp | 938,000 | 919,381 | 0.31 |
| NetEase Inc | 349,800 | 7,855,626 | 2.66 |
| Sea Ltd ADR | 121,688 | 5,782,585 | 1.95 |
| Stella International Holdings Ltd | 1,997,500 | 2,744,687 | 0.93 |
| Tencent Holdings Ltd | 462,000 | 16,295,879 | 5.51 |
| | | 65,561,074 | 22.17 |
| CHINA | | | |
| China Merchants Bank Co Ltd - H Shares | 1,575,500 | 6,129,821 | 2.07 |
| Jiangling Motors Corp Ltd - B Shares | 278,499 | 313,474 | 0.11 |
| Shanghai Jinjiang International Hotels Co Ltd - B Shares | 304,398 | 465,372 | 0.16 |
| Shanghai MicroPort MedBot Group Co Ltd | 852 | 1,575 | 0.00 |
| Zijin Mining Group Co Ltd - H Shares | 2,328,000 | 3,760,160 | 1.27 |
| | | 10,670,402 | 3.61 |
| HONG KONG | | | |
| AIA Group Ltd | 590,400 | 4,786,392 | 1.62 |
| Lenovo Group Ltd | 7,576,000 | 8,370,719 | 2.83 |
| Sun Art Retail Group Ltd | 12,770,000 | 2,190,994 | 0.74 |
| | | 15,348,105 | 5.19 |
| INDIA | | | |
| Bajaj Finance Ltd | 67,797 | 5,329,313 | 1.80 |
| ICICI Bank Ltd | 818,758 | 10,417,515 | 3.52 |
| Infosys Ltd | 459,795 | 9,295,172 | 3.15 |
| Larsen & Toubro Ltd | 135,156 | 5,675,758 | 1.92 |
| Mahindra & Mahindra Ltd | 134,403 | 3,133,763 | 1.06 |
| Phoenix Mills Ltd/The | 90,341 | 3,050,058 | 1.03 |
| State Bank of India | 899,035 | 8,167,644 | 2.76 |
| Varun Beverages Ltd | 560,419 | 9,523,059 | 3.22 |
| | | 54,592,282 | 18.46 |
| INDONESIA | | | |
| Bank Central Asia Tbk PT | 7,790,200 | 4,903,336 | 1.66 |
| Bank Mandiri Persero Tbk PT | 9,414,600 | 4,210,911 | 1.42 |
| Bank Rakyat Indonesia Persero Tbk PT | 19,591,200 | 7,650,997 | 2.59 |
| Mitra Adiperkasa Tbk PT | 39,751,900 | 4,869,950 | 1.64 |
| | | 21,635,194 | 7.31 |
| MALAYSIA | | | |
| Public Bank Bhd | 6,834,000 | 6,328,880 | 2.14 |

Invesco Asia Opportunities Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| PHILIPPINES | | | |
| Bank of the Philippine Islands | 3,184,633 | 7,077,926 | 2.39 |
| BDO Unibank Inc | 2,472,278 | 6,694,746 | 2.26 |
| Philippine Seven Corp | 888,310 | 1,263,618 | 0.43 |
| | | 15,036,290 | 5.08 |
| SINGAPORE | | | |
| DBS Group Holdings Ltd | 287,500 | 7,124,494 | 2.41 |
| SATS Ltd | 742,483 | 1,448,603 | 0.49 |
| | | 8,573,097 | 2.90 |
| SOUTH KOREA | | | |
| BGF retail Co Ltd | 37,842 | 3,767,133 | 1.27 |
| KB Financial Group Inc | 138,817 | 6,619,727 | 2.24 |
| NAVER Corp | 44,759 | 6,550,030 | 2.21 |
| Samsung Fire & Marine Insurance Co Ltd | 25,905 | 5,789,255 | 1.96 |
| | | 22,726,145 | 7.68 |
| TAIWAN | | | |
| Asustek Computer Inc | 920,000 | 13,261,340 | 4.48 |
| Chicony Electronics Co Ltd | 783,000 | 4,650,747 | 1.57 |
| MediaTek Inc | 374,000 | 13,454,998 | 4.55 |
| President Chain Store Corp | 494,000 | 4,216,905 | 1.43 |
| Taiwan Semiconductor Manufacturing Co Ltd | 1,277,000 | 27,849,796 | 9.42 |
| | | 63,433,786 | 21.45 |
| THAILAND | | | |
| Bangkok Bank PCL | 1,194,600 | 4,772,006 | 1.61 |
| TOTAL EQUITIES | | 290,715,240 | 98.29 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 290,715,240 | 98.29 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 6,433,873 | 6,433,873 | 2.18 |
| TOTAL OPEN-ENDED FUNDS | | 6,433,873 | 2.18 |
| Total Investments | | 297,149,113 | 100.47 |

The accompanying notes form an integral part of these financial statements.

Invesco Asian Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| AUSTRALIA | | | |
| Woodside Energy Group Ltd | 1,014,947 | 19,969,329 | 0.96 |
| BERMUDA | | | |
| Yue Yuen Industrial Holdings Ltd | 7,822,500 | 8,180,095 | 0.39 |
| CAYMAN ISLANDS | | | |
| Alibaba Group Holding Ltd | 6,376,176 | 59,029,165 | 2.82 |
| Autohome Inc ADR | 519,622 | 13,637,376 | 0.65 |
| CK Asset Holdings Ltd | 6,579,276 | 30,320,837 | 1.45 |
| CK Hutchison Holdings Ltd | 3,839,276 | 19,516,642 | 0.93 |
| ENN Energy Holdings Ltd | 3,092,600 | 25,323,392 | 1.21 |
| Full Truck Alliance Co Ltd ADR | 5,911,889 | 38,553,687 | 1.84 |
| Grab Holdings Ltd | 9,369,354 | 28,829,952 | 1.38 |
| H World Group Ltd ADR | 652,791 | 24,437,478 | 1.17 |
| HKR International Ltd | 4,789,310 | 773,970 | 0.04 |
| JD.com Inc | 3,800,066 | 42,969,943 | 2.06 |
| Jiumaoju International Holdings Ltd 144A | 12,099,000 | 8,389,677 | 0.40 |
| Mint Group Ltd | 12,472,000 | 21,200,720 | 1.02 |
| NetEase Inc | 2,688,475 | 60,376,374 | 2.89 |
| Sands China Ltd | 9,387,200 | 26,704,335 | 1.28 |
| Sea Ltd ADR | 400,297 | 19,022,019 | 0.91 |
| Tencent Holdings Ltd | 3,426,582 | 120,863,993 | 5.78 |
| Tencent Music Entertainment Group ADR | 3,179,000 | 32,478,460 | 1.55 |
| Tingyi Cayman Islands Holding Corp | 15,970,000 | 17,782,373 | 0.85 |
| | | 590,210,393 | 28.23 |
| CHINA | | | |
| A-Living Smart City Services Co Ltd - H Shares 144A | 5,415,750 | 2,781,591 | 0.13 |
| Beijing Capital International Airport Co Ltd - H Shares | 37,902,000 | 12,268,939 | 0.59 |
| Inner Mongolia Yili Industrial Group Co Ltd - A Shares | 11,456,248 | 45,007,343 | 2.15 |
| Ping An Insurance Group Co of China Ltd - H Shares | 4,694,500 | 20,989,249 | 1.00 |
| Suofeiya Home Collection Co Ltd - A Shares | 6,642,625 | 15,092,424 | 0.72 |
| Wuliangye Yibin Co Ltd - A Shares | 1,023,488 | 20,164,280 | 0.97 |
| | | 116,303,826 | 5.56 |
| HONG KONG | | | |
| AIA Group Ltd | 7,931,000 | 64,296,872 | 3.07 |
| BOC Hong Kong Holdings Ltd | 3,335,000 | 8,792,966 | 0.42 |
| China Overseas Land & Investment Ltd | 13,192,000 | 19,577,894 | 0.94 |
| Link REIT | 4,665,300 | 23,156,173 | 1.11 |
| | | 115,823,905 | 5.54 |
| INDIA | | | |
| Aurobindo Pharma Ltd | 982,282 | 12,164,642 | 0.58 |
| Delhivery Ltd | 7,082,201 | 40,522,386 | 1.94 |
| HDFC Bank Ltd | 5,254,514 | 89,205,649 | 4.27 |
| ICICI Bank Ltd ADR | 2,258,333 | 57,133,226 | 2.73 |
| Larsen & Toubro Ltd | 292,921 | 12,300,962 | 0.59 |
| Power Grid Corp of India Ltd | 10,518,728 | 35,942,806 | 1.72 |
| Shriram Finance Ltd | 1,460,495 | 42,957,782 | 2.05 |
| | | 290,227,453 | 13.88 |
| INDONESIA | | | |
| Astra International Tbk PT | 85,259,900 | 28,421,081 | 1.36 |
| Bank Negara Indonesia Persero Tbk PT | 133,691,600 | 50,960,177 | 2.43 |
| Semen Indonesia Persero Tbk PT | 75,439,138 | 29,231,790 | 1.40 |
| | | 108,613,048 | 5.19 |
| SINGAPORE | | | |
| United Overseas Bank Ltd | 2,206,946 | 45,851,023 | 2.19 |

Invesco Asian Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|----------------------|-----------------|
| SOUTH KOREA | | | |
| Hyundai Mobis Co Ltd | 186,935 | 34,056,266 | 1.63 |
| LG Chem Ltd | 71,972 | 24,472,204 | 1.17 |
| NAVER Corp | 143,169 | 20,951,345 | 1.00 |
| Samsung Electronics Co Ltd | 2,614,527 | 143,871,889 | 6.88 |
| Samsung Electronics Co Ltd (Preferred) | 1,080,545 | 51,480,817 | 2.47 |
| Samsung Fire & Marine Insurance Co Ltd | 306,141 | 68,416,459 | 3.27 |
| | | 343,248,980 | 16.42 |
| TAIWAN | | | |
| Largan Precision Co Ltd | 648,000 | 53,029,468 | 2.53 |
| MediaTek Inc | 1,223,000 | 43,998,565 | 2.10 |
| Taiwan Semiconductor Manufacturing Co Ltd | 9,564,499 | 208,589,933 | 9.98 |
| Yageo Corp | 1,362,000 | 23,997,949 | 1.15 |
| | | 329,615,915 | 15.76 |
| THAILAND | | | |
| Kasikornbank PCL | 14,406,900 | 49,512,600 | 2.37 |
| UNITED KINGDOM | | | |
| Anglo American Plc | 847,219 | 18,508,472 | 0.89 |
| VIETNAM | | | |
| Vietnam Dairy Products JSC | 7,057,400 | 20,625,435 | 0.99 |
| TOTAL EQUITIES | | 2,056,690,474 | 98.37 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 2,056,690,474 | 98.37 |
| OTHER TRANSFERABLE SECURITIES | | | |
| EQUITIES | | | |
| THAILAND | | | |
| GMS Power PCL ¹ | 1,600,000 | – | 0.00 |
| TOTAL EQUITIES | | – | 0.00 |
| TOTAL OTHER TRANSFERABLE SECURITIES | | – | 0.00 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 31,967,149 | 31,967,149 | 1.53 |
| TOTAL OPEN-ENDED FUNDS | | 31,967,149 | 1.53 |
| Total Investments | | 2,088,657,623 | 99.90 |

¹Securities valued at fair market value as determined in good faith pursuant to procedures established by the Directors.

The accompanying notes form an integral part of these financial statements.

Invesco China A-Share Quality Core Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value CNH | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| BASIC MATERIALS | | | |
| Citic Pacific Special Steel Group Co Ltd - A Shares | 71,000 | 1,034,932 | 1.64 |
| Hangzhou Oxygen Plant Group Co Ltd - A Shares | 33,700 | 943,867 | 1.49 |
| Luyang Energy-Saving Materials Co Ltd - A Shares | 44,000 | 632,023 | 1.00 |
| Shenzhen Capchem Technology Co Ltd - A Shares | 66,300 | 2,695,941 | 4.26 |
| Sunresin New Materials Co Ltd - A Shares | 11,700 | 587,695 | 0.93 |
| Wanhua Chemical Group Co Ltd - A Shares | 30,700 | 2,437,063 | 3.85 |
| Zhejiang JIULI Hi-tech Metals Co Ltd - A Shares | 158,400 | 3,554,083 | 5.62 |
| Zijin Mining Group Co Ltd - A Shares | 210,300 | 2,759,298 | 4.36 |
| | | 14,644,902 | 23.15 |
| COMMUNICATIONS | | | |
| Tencent Holdings Ltd | 6,500 | 1,653,196 | 2.61 |
| Yealink Network Technology Corp Ltd - A Shares | 19,600 | 574,462 | 0.91 |
| | | 2,227,658 | 3.52 |
| CONSUMER, CYCLICAL | | | |
| Contemporary Amperex Technology Co Ltd - A Shares | 13,320 | 2,176,221 | 3.44 |
| Fuyao Glass Industry Group Co Ltd - A Shares | 38,600 | 1,671,104 | 2.64 |
| Haier Smart Home Co Ltd - A Shares | 111,200 | 2,671,836 | 4.22 |
| Midea Group Co Ltd - A Shares | 18,100 | 1,133,403 | 1.79 |
| | | 7,652,564 | 12.09 |
| CONSUMER, NON-CYCLICAL | | | |
| Guangdong Haid Group Co Ltd - A Shares | 34,900 | 1,504,632 | 2.38 |
| Guangzhou Kingmed Diagnostics Group Co Ltd - A Shares | 28,700 | 1,726,089 | 2.73 |
| Imeik Technology Development Co Ltd - A Shares | 3,700 | 1,209,104 | 1.91 |
| iRay Technology Co Ltd - A Shares | 3,047 | 754,481 | 1.19 |
| Kweichow Moutai Co Ltd - A Shares | 2,597 | 4,393,600 | 6.94 |
| Luzhou Laojiao Co Ltd - A Shares | 10,800 | 1,896,213 | 3.00 |
| Shenzhen Mindray Bio-Medical Electronics Co Ltd - A Shares | 10,300 | 2,977,684 | 4.71 |
| Wuliangye Yibin Co Ltd - A Shares | 12,816 | 1,820,655 | 2.88 |
| WuXi AppTec Co Ltd - A Shares | 16,684 | 905,956 | 1.43 |
| | | 17,188,414 | 27.17 |
| INDUSTRIAL | | | |
| Chaozhou Three-Circle Group Co Ltd - A Shares | 69,268 | 1,755,434 | 2.78 |
| Gongniu Group Co Ltd - A Shares | 6,900 | 702,609 | 1.11 |
| Hongfa Technology Co Ltd - A Shares | 46,616 | 1,159,955 | 1.83 |
| Huaming Power Equipment Co Ltd - A Shares | 11,700 | 197,070 | 0.31 |
| Jiangsu Guomao Reducer Co Ltd - A Shares | 55,900 | 747,682 | 1.18 |
| Jiangsu Hengli Hydraulic Co Ltd - A Shares | 36,200 | 2,056,645 | 3.25 |
| Luoyang Xinqianglian Slewing Bearing Co Ltd - A Shares | 88,300 | 2,225,766 | 3.52 |
| Sany Heavy Industry Co Ltd - A Shares | 151,100 | 2,102,997 | 3.32 |
| Shengyi Technology Co Ltd - A Shares | 79,400 | 1,358,814 | 2.15 |
| Shenzhen Inovance Technology Co Ltd - A Shares | 30,700 | 1,938,607 | 3.06 |
| Xiamen Faratronic Co Ltd - A Shares | 26,600 | 2,773,131 | 4.38 |
| ZBOM Home Collection Co Ltd - A Shares | 63,475 | 959,778 | 1.52 |
| Zhejiang Sanhua Intelligent Controls Co Ltd - A Shares | 10,600 | 264,009 | 0.42 |
| | | 18,242,497 | 28.83 |
| TECHNOLOGY | | | |
| Shanghai Baosight Software Co Ltd - A Shares | 15,300 | 716,797 | 1.13 |
| TOTAL EQUITIES | | 60,672,832 | 95.89 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| | | 60,672,832 | 95.89 |
| Total Investments | | 60,672,832 | 95.89 |

The accompanying notes form an integral part of these financial statements.

Invesco China A-Share Quant Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value CNH | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| BASIC MATERIALS | | | |
| Baoshan Iron & Steel Co Ltd - A Shares | 30,200 | 201,630 | 0.37 |
| Citic Pacific Special Steel Group Co Ltd - A Shares | 6,600 | 96,205 | 0.18 |
| CMOC Group Ltd - A Shares | 30,400 | 186,781 | 0.34 |
| Ganfeng Lithium Co Ltd - A Shares | 1,000 | 39,973 | 0.07 |
| Guangzhou Tinci Materials Technology Co Ltd - A Shares | 6,900 | 142,267 | 0.26 |
| Hangzhou Oxygen Plant Group Co Ltd - A Shares | 400 | 11,203 | 0.02 |
| Hengli Petrochemical Co Ltd - A Shares | 2,500 | 31,807 | 0.06 |
| Hunan Valin Steel Co Ltd - A Shares | 28,100 | 159,598 | 0.29 |
| Jiangsu Eastern Shenghong Co Ltd - A Shares | 10,000 | 104,858 | 0.19 |
| Jiangsu Lopal Tech Co Ltd - A Shares | 12,000 | 118,131 | 0.22 |
| Jiangsu Pacific Quartz Co Ltd - A Shares | 400 | 32,041 | 0.06 |
| Jiangsu Yoke Technology Co Ltd - A Shares | 400 | 20,180 | 0.04 |
| Jiangxi Copper Co Ltd - A Shares | 7,400 | 144,752 | 0.26 |
| Jinduicheng Molybdenum Co Ltd - A Shares | 29,100 | 292,784 | 0.54 |
| LB Group Co Ltd - A Shares | 7,400 | 138,797 | 0.25 |
| Ningxia Baofeng Energy Group Co Ltd - A Shares | 11,900 | 181,384 | 0.33 |
| Rongsheng Petro Chemical Co Ltd - A Shares | 2,000 | 20,472 | 0.04 |
| Satellite Chemical Co Ltd - A Shares | 31,500 | 521,988 | 0.95 |
| Shandong Gold Mining Co Ltd - A Shares | 200 | 4,347 | 0.01 |
| Shandong Hualu Hengsheng Chemical Co Ltd - A Shares | 12,500 | 343,032 | 0.63 |
| Shandong Humon Smelting Co Ltd - A Shares | 200 | 1,920 | 0.00 |
| Shandong Kaisheng New Materials Co Ltd - A Shares | 900 | 14,149 | 0.03 |
| Shanghai Putailai New Energy Technology Co Ltd - A Shares | 6,400 | 120,150 | 0.22 |
| Shanxi Coking Co Ltd - A Shares | 9,500 | 47,070 | 0.09 |
| Sinoma Science & Technology Co Ltd - A Shares | 800 | 12,514 | 0.02 |
| Sino-Platinum Metals Co Ltd - A Shares | 300 | 4,220 | 0.01 |
| Skshu Paint Co Ltd - A Shares | 2,700 | 104,334 | 0.19 |
| Wanhua Chemical Group Co Ltd - A Shares | 6,900 | 547,744 | 1.00 |
| Western Mining Co Ltd - A Shares | 21,300 | 354,406 | 0.65 |
| Yunnan Chihong Zinc & Germ - A Shares | 64,400 | 330,885 | 0.60 |
| Yunnan Yuntianhua Co Ltd - A Shares | 11,200 | 203,990 | 0.37 |
| Zhejiang Huayou Cobalt Co Ltd - A Shares | 4,400 | 121,709 | 0.22 |
| Zhongjin Gold Corp Ltd - A Shares | 35,600 | 372,497 | 0.68 |
| Zijin Mining Group Co Ltd - A Shares | 20,700 | 271,600 | 0.50 |
| | | 5,299,418 | 9.69 |
| COMMUNICATIONS | | | |
| Anhui Xinhua Media Co Ltd - A Shares | 39,100 | 273,343 | 0.50 |
| Focus Media Information Technology Co Ltd - A Shares | 70,000 | 440,251 | 0.80 |
| Shenzhen Sunway Communication Co Ltd - A Shares | 5,400 | 108,434 | 0.20 |
| Shenzhen Transsion Holdings Co Ltd - A Shares | 1,200 | 190,712 | 0.35 |
| Suzhou TFC Optical Communication Co Ltd - A Shares | 2,800 | 380,918 | 0.70 |
| ZTE Corp - A Shares | 15,600 | 465,249 | 0.85 |
| | | 1,858,907 | 3.40 |
| CONSUMER, CYCLICAL | | | |
| Air China Ltd - A Shares | 13,100 | 97,790 | 0.18 |
| Anhui Jianghuai Automobile Group Corp Ltd - A Shares | 1,700 | 26,206 | 0.05 |
| Baoxiniao Holding Co Ltd - A Shares | 16,200 | 106,148 | 0.19 |
| Beijing Cuiwei Tower Co Ltd - A Shares | 1,600 | 13,689 | 0.02 |
| BYD Co Ltd - A Shares | 3,700 | 705,595 | 1.29 |
| China Southern Airlines Co - A Shares | 22,900 | 135,530 | 0.25 |
| China Tourism Group Duty Free Corp Ltd - A Shares | 1,400 | 121,522 | 0.22 |
| Chongqing Changan Automobile Co Ltd - A Shares | 14,000 | 208,153 | 0.38 |
| Contemporary Amperex Technology Co Ltd - A Shares | 2,200 | 359,436 | 0.66 |
| Digital China Group Co Ltd - A Shares | 2,700 | 82,785 | 0.15 |
| Ecovacs Robotics Co Ltd - A Shares | 2,900 | 108,072 | 0.20 |
| Fuyao Glass Industry Group Co Ltd - A Shares | 3,500 | 151,525 | 0.28 |
| Gree Electric Appliances Inc of Zhuhai - A Shares | 15,100 | 589,623 | 1.08 |
| Haier Smart Home Co Ltd - A Shares | 7,200 | 172,997 | 0.32 |
| Hangzhou Binjiang Real Estate Group Co Ltd - A Shares | 43,800 | 330,751 | 0.60 |
| Hangzhou Robam Appliances Co Ltd - A Shares | 4,800 | 119,714 | 0.22 |

Invesco China A-Share Quant Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value CNH | Net Assets % |
|---|----------------|---------------------|-----------------|
| CONSUMER, CYCLICAL (continued) | | | |
| Huayu Automotive Systems Co Ltd - A Shares | 14,200 | 248,010 | 0.45 |
| Huizhou Desay Sv Automotive Co Ltd - A Shares | 1,500 | 153,705 | 0.28 |
| Midea Group Co Ltd - A Shares | 1,700 | 106,452 | 0.19 |
| SAIC Motor Corp Ltd - A Shares | 11,600 | 173,210 | 0.32 |
| Sailun Group Co Ltd - A Shares | 26,000 | 374,114 | 0.68 |
| Seres Group Co Ltd - A Shares | 1,300 | 119,509 | 0.22 |
| Shandong Fengyuan Chemical Co Ltd - A Shares | 3,000 | 34,649 | 0.06 |
| Spring Airlines Co Ltd - A Shares | 2,400 | 137,467 | 0.25 |
| TCL Technology Group Corp - A Shares | 122,100 | 553,103 | 1.01 |
| Triangle Tyre Co Ltd - A Shares | 2,400 | 38,887 | 0.07 |
| Weichai Power Co Ltd - A Shares | 27,800 | 469,379 | 0.86 |
| Weifu High-Technology Group Co Ltd - A Shares | 8,500 | 146,428 | 0.27 |
| Wencan Group Co Ltd - A Shares | 1,100 | 31,680 | 0.06 |
| Yutong Bus Co Ltd - A Shares | 10,400 | 194,369 | 0.36 |
| Zhengzhou Coal Mining Machinery Group Co Ltd - A Shares | 22,500 | 332,456 | 0.61 |
| Zhongji Innolight Co Ltd - A Shares | 1,600 | 247,809 | 0.45 |
| | | 6,690,763 | 12.23 |
| CONSUMER, NON-CYCLICAL | | | |
| Aier Eye Hospital Group Co Ltd - A Shares | 14,500 | 211,866 | 0.39 |
| Anhui Gujing Distillery Co Ltd - A Shares | 300 | 65,618 | 0.12 |
| Asymchem Laboratories Tianjin Co Ltd - A Shares | 800 | 81,181 | 0.15 |
| Autobio Diagnostics Co Ltd - A Shares | 1,300 | 85,953 | 0.16 |
| BeiGene Ltd - A Shares | 800 | 105,297 | 0.19 |
| Beijing Tiantan Biological Products Corp Ltd - A Shares | 2,300 | 65,011 | 0.12 |
| Beijing Wantai Biological Pharmacy Enterprise Co Ltd - A Shares | 1,700 | 125,097 | 0.23 |
| Beijing-Shanghai High Speed Railway Co Ltd - A Shares | 46,900 | 236,510 | 0.43 |
| BrightGene Bio-Medical Technology Co Ltd - A Shares | 2,800 | 87,265 | 0.16 |
| Changchun High & New Technology Industry Group Inc - A Shares | 2,700 | 346,621 | 0.63 |
| Chongqing Zhifei Biological Products Co Ltd - A Shares | 3,300 | 176,339 | 0.32 |
| COFCO Sugar Holding Co Ltd - A Shares | 36,000 | 328,807 | 0.60 |
| Foshan Haitian Flavouring & Food Co Ltd - A Shares | 5,300 | 215,097 | 0.39 |
| Fu Jian Anjoy Foods Co Ltd - A Shares | 200 | 17,470 | 0.03 |
| Hangzhou Tigermed Consulting Co Ltd - A Shares | 2,400 | 108,038 | 0.20 |
| Henan Shuanghui Investment & Development Co Ltd - A Shares | 5,800 | 169,254 | 0.31 |
| Huadong Medicine Co Ltd - A Shares | 400 | 13,476 | 0.03 |
| Imeik Technology Development Co Ltd - A Shares | 300 | 98,035 | 0.18 |
| Inner Mongolia Yili Industrial Group Co Ltd - A Shares | 22,800 | 645,879 | 1.18 |
| Jiangsu Hengrui Pharmaceuticals Co Ltd - A Shares | 11,800 | 501,427 | 0.92 |
| Jiangsu Yanghe Brewery Joint-Stock Co Ltd - A Shares | 4,400 | 443,857 | 0.81 |
| Jiangsu Yuyue Medical Equipment & Supply Co Ltd - A Shares | 1,400 | 50,141 | 0.09 |
| Jiangzhong Pharmaceutical Co Ltd - A Shares | 800 | 18,533 | 0.03 |
| Kweichow Moutai Co Ltd - A Shares | 1,900 | 3,214,416 | 5.88 |
| Livzon Pharmaceutical Group Inc - A Shares | 2,800 | 107,704 | 0.20 |
| Luzhou Laojiao Co Ltd - A Shares | 4,400 | 772,531 | 1.41 |
| Muyuan Foods Co Ltd - A Shares | 2,700 | 103,768 | 0.19 |
| Ningbo Zhoushan Port Co Ltd - A Shares | 12,500 | 44,192 | 0.08 |
| Shandong Hi-speed Co Ltd - A Shares | 8,500 | 69,663 | 0.13 |
| Shanghai Flyco Electrical Appliance Co Ltd - A Shares | 6,500 | 309,564 | 0.57 |
| Shanghai International Port Group Co Ltd - A Shares | 23,300 | 126,477 | 0.23 |
| Shanxi Xinghuacun Fen Wine Factory Co Ltd - A Shares | 1,100 | 255,760 | 0.47 |
| Shede Spirits Co Ltd - A Shares | 900 | 72,911 | 0.13 |
| Shenzhen Mindray Bio-Medical Electronics Co Ltd - A Shares | 3,100 | 896,196 | 1.64 |
| Sichuan Kelun Pharmaceutical Co Ltd - A Shares | 10,800 | 296,206 | 0.54 |
| Tonghua Dongbao Pharmaceutical Co Ltd - A Shares | 19,200 | 199,168 | 0.36 |
| Tongwei Co Ltd - A Shares | 9,200 | 243,584 | 0.45 |
| Tsingtao Brewery Co Ltd - A Shares | 1,800 | 144,257 | 0.26 |
| Wens Foodstuffs Group Co Ltd - A Shares | 1,400 | 26,830 | 0.05 |
| Wuliangye Yibin Co Ltd - A Shares | 6,300 | 894,985 | 1.64 |
| WuXi AppTec Co Ltd - A Shares | 8,100 | 439,837 | 0.80 |
| Yunnan Baiyao Group Co Ltd - A Shares | 10,800 | 537,602 | 0.98 |
| Yunnan Botanee Bio-Technology Group Co Ltd - A Shares | 3,300 | 215,969 | 0.40 |
| Zhejiang Jiuzhou Pharmaceutical Co Ltd - A Shares | 4,800 | 98,156 | 0.18 |
| Zhejiang NHU Co Ltd - A Shares | 8,700 | 156,451 | 0.29 |
| | | 13,422,999 | 24.55 |

Invesco China A-Share Quant Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value CNH | Net Assets % |
|--|----------------|---------------------|-----------------|
| ENERGY | | | |
| Baotailong New Materials Co Ltd - A Shares | 9,100 | 24,293 | 0.04 |
| CECEP Solar Energy Co Ltd - A Shares | 62,500 | 339,309 | 0.62 |
| China Oilfield Services Ltd - A Shares | 6,700 | 97,656 | 0.18 |
| CNOOC Energy Technology & Services Ltd - A Shares | 128,300 | 424,294 | 0.78 |
| ENN Natural Gas Co Ltd - A Shares | 7,400 | 138,276 | 0.25 |
| Flat Glass Group Co Ltd - A Shares | 4,300 | 93,555 | 0.17 |
| Jinneng Science&Technology Co Ltd - A Shares | 30,200 | 216,459 | 0.40 |
| Ming Yang Smart Energy Group Ltd - A Shares | 9,700 | 98,831 | 0.18 |
| Pylon Technologies Co Ltd - A Shares | 1,400 | 118,511 | 0.22 |
| TCL Zhonghuan Renewable Energy Technology Co Ltd - A Shares | 11,000 | 148,735 | 0.27 |
| Trina Solar Co Ltd - A Shares | 2,400 | 60,061 | 0.11 |
| Wuxi Shangji Automation Co Ltd - A Shares | 13,847 | 385,872 | 0.70 |
| Yantai Jereh Oilfield Services Group Co Ltd - A Shares | 4,000 | 120,792 | 0.22 |
| ZhongMan Petroleum and Natural Gas Group Corp Ltd - A Shares | 8,200 | 157,781 | 0.29 |
| | | 2,424,425 | 4.43 |
| FINANCIAL | | | |
| Bank of Beijing Co Ltd - A Shares | 33,500 | 173,599 | 0.32 |
| Bank of Chengdu Co Ltd - A Shares | 32,700 | 432,361 | 0.79 |
| Bank of China Ltd - A Shares | 41,300 | 184,109 | 0.34 |
| Bank of Communications Co Ltd - A Shares | 37,600 | 235,330 | 0.43 |
| Bank of Jiangsu Co Ltd - A Shares | 77,100 | 590,501 | 1.08 |
| Bank of Nanjing Co Ltd - A Shares | 17,100 | 149,462 | 0.27 |
| Bank of Shanghai Co Ltd - A Shares | 79,700 | 519,797 | 0.95 |
| Caitong Securities Co Ltd - A Shares | 45,400 | 361,378 | 0.66 |
| China Construction Bank Corp - A Shares | 18,900 | 132,069 | 0.24 |
| China Everbright Bank Co Ltd - A Shares | 185,900 | 599,031 | 1.10 |
| China Merchants Bank Co Ltd - A Shares | 17,700 | 565,521 | 1.03 |
| China Merchants Securities Co Ltd - A Shares | 12,200 | 171,606 | 0.31 |
| China Minsheng Banking Corp Ltd - A Shares | 146,400 | 592,036 | 1.08 |
| China Pacific Insurance Group Co Ltd - A Shares | 4,700 | 120,050 | 0.22 |
| China Vanke Co Ltd - A Shares | 20,200 | 202,160 | 0.37 |
| China Zheshang Bank Co Ltd - A Shares | 124,200 | 344,239 | 0.63 |
| Chongqing Rural Commercial Bank Co Ltd - A Shares | 47,400 | 211,977 | 0.39 |
| CITIC Securities Co Ltd - A Shares | 2,800 | 59,440 | 0.11 |
| Guosen Securities Co Ltd - A Shares | 48,600 | 418,036 | 0.76 |
| Guotai Junan Securities Co Ltd - A Shares | 37,300 | 561,371 | 1.03 |
| Haitong Securities Co Ltd - A Shares | 16,800 | 153,382 | 0.28 |
| Huatai Securities Co Ltd - A Shares | 39,100 | 567,040 | 1.04 |
| Huaxia Bank Co Ltd - A Shares | 23,200 | 146,864 | 0.27 |
| Industrial & Commercial Bank of China Ltd - A Shares | 53,600 | 285,788 | 0.52 |
| Industrial Bank Co Ltd - A Shares | 9,400 | 156,395 | 0.29 |
| New China Life Insurance Co Ltd - A Shares | 500 | 16,345 | 0.03 |
| Orient Securities Co Ltd/China - A Shares | 1,700 | 14,957 | 0.03 |
| Ping An Insurance Group Co of China Ltd - A Shares | 21,500 | 918,886 | 1.68 |
| Postal Savings Bank of China Co Ltd - A Shares | 48,500 | 234,614 | 0.43 |
| Shenwan Hongyuan Group Co Ltd - A Shares | 38,200 | 174,544 | 0.32 |
| SooChow Securities Co Ltd - A Shares | 21,900 | 159,538 | 0.29 |
| Youngor Group Co Ltd - A Shares | 17,200 | 126,208 | 0.23 |
| Zhongtai Securities Co Ltd - A Shares | 19,700 | 136,512 | 0.25 |
| | | 9,715,146 | 17.77 |
| INDUSTRIAL | | | |
| Anhui Conch Cement Co Ltd - A Shares | 6,400 | 153,004 | 0.28 |
| Beijing New Building Materials Plc - A Shares | 1,800 | 50,568 | 0.09 |
| Beijing StarNeto Technology Co Ltd - A Shares | 4,100 | 76,502 | 0.14 |
| China Baoan Group Co Ltd - A Shares | 6,400 | 76,073 | 0.14 |
| China CSSC Holdings Ltd - A Shares | 4,200 | 148,704 | 0.27 |
| China Merchants Energy Shipping Co Ltd - A Shares | 29,900 | 214,915 | 0.39 |
| China Railway Signal & Communication Corp Ltd - A Shares | 800 | 3,899 | 0.01 |
| China State Construction Engineering Corp Ltd - A Shares | 122,600 | 655,068 | 1.20 |
| China Zhenhua Group Science & Technology Co Ltd - A Shares | 8,600 | 492,593 | 0.90 |
| COSCO SHIPPING Energy Transportation Co Ltd - A Shares | 1,600 | 22,052 | 0.04 |
| COSCO SHIPPING Holdings Co Ltd - A Shares | 3,100 | 32,538 | 0.06 |
| Daqin Railway Co Ltd - A Shares | 72,300 | 539,448 | 0.99 |
| Eve Energy Co Ltd - A Shares | 4,200 | 160,533 | 0.29 |

Invesco China A-Share Quant Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value CNH | Net Assets % |
|---|----------------|---------------------|-----------------|
| INDUSTRIAL (continued) | | | |
| Foxconn Industrial Internet Co Ltd - A Shares | 28,800 | 536,136 | 0.98 |
| Gongniu Group Co Ltd - A Shares | 1,200 | 122,193 | 0.22 |
| Guangdong No 2 Hydropower Engineering Co Ltd - A Shares | 68,900 | 294,328 | 0.54 |
| Hebei Sinopack Electronic - A Shares | 900 | 62,856 | 0.12 |
| Huaxin Cement Co Ltd - A Shares | 4,400 | 59,653 | 0.11 |
| Hubei Feilihua Quartz Glass Co Ltd - A Shares | 1,300 | 39,044 | 0.07 |
| Irico Display Devices Co - A Shares | 1,500 | 10,364 | 0.02 |
| Jiangsu Asia-Pacific Light Alloy Technology Co Ltd - A Shares | 2,100 | 11,083 | 0.02 |
| Jiangsu Leili Motor Co Ltd - A Shares | 100 | 2,649 | 0.01 |
| Jiangsu Linyang Energy Co Ltd - A Shares | 2,000 | 12,322 | 0.02 |
| Jiangsu Transimage Technology Co Ltd - A Shares | 900 | 13,712 | 0.03 |
| Jiangyin Hengrun Heavy Industries Co Ltd - A Shares | 2,500 | 47,971 | 0.09 |
| KBC Corp Ltd - A Shares | 1,200 | 60,222 | 0.11 |
| Montnets Cloud Technology Group Co Ltd - A Shares | 4,300 | 41,460 | 0.08 |
| NARI Technology Co Ltd - A Shares | 9,100 | 210,692 | 0.39 |
| Ningbo Boway Alloy Material Co Ltd - A Shares | 16,400 | 242,677 | 0.44 |
| POCO Holding Co Ltd - A Shares | 800 | 43,375 | 0.08 |
| Qinchuan Machine Tool & Tool Group Share Co Ltd - A Shares | 4,200 | 39,876 | 0.07 |
| Shandong Pharmaceutical Glass Co Ltd - A Shares | 4,600 | 121,282 | 0.22 |
| Shanghai BOCHU Electronic Technology Corp Ltd - A Shares | 600 | 168,530 | 0.31 |
| Shanghai Hanbell Precise Machinery Co Ltd - A Shares | 600 | 11,808 | 0.02 |
| Shanghai Liangxin Electrical Co Ltd - A Shares | 30,300 | 231,177 | 0.42 |
| Shanxi Meijin Energy Co Ltd - A Shares | 17,100 | 117,306 | 0.21 |
| Shennan Circuits Co Ltd - A Shares | 700 | 49,088 | 0.09 |
| Shenzhen Inovance Technology Co Ltd - A Shares | 2,100 | 132,608 | 0.24 |
| Shenzhen Kaifa Technology Co Ltd - A Shares | 3,600 | 51,303 | 0.09 |
| Shuangliang Eco-Energy Systems Co Ltd - A Shares | 15,300 | 124,782 | 0.23 |
| SICC Co Ltd - A Shares | 600 | 33,471 | 0.06 |
| Sichuan Road and Bridge Group Co Ltd - A Shares | 11,600 | 94,627 | 0.17 |
| Sinofibers Technology Co Ltd - A Shares | 3,600 | 88,023 | 0.16 |
| Sinosteel Engineering & Technology Co Ltd - A Shares | 23,200 | 149,239 | 0.27 |
| Suwen Electric Energy Technology Co Ltd - A Shares | 1,300 | 28,291 | 0.05 |
| TBEA Co Ltd - A Shares | 8,600 | 127,909 | 0.23 |
| Wingtech Technology Co Ltd - A Shares | 9,400 | 357,944 | 0.66 |
| Wuhan DR Laser Technology Corp Ltd - A Shares | 500 | 23,680 | 0.04 |
| Wuxi Lead Intelligent Equipment Co Ltd - A Shares | 13,600 | 308,675 | 0.56 |
| XCMG Construction Machinery Co Ltd - A Shares | 9,700 | 57,425 | 0.11 |
| Xiamen C & D Inc - A Shares | 34,100 | 353,584 | 0.65 |
| Yangling Metron New Material Inc - A Shares | 1,400 | 38,794 | 0.07 |
| YTO Express Group Co Ltd - A Shares | 3,600 | 45,828 | 0.08 |
| Zhejiang Chint Electrics Co Ltd - A Shares | 15,300 | 314,527 | 0.58 |
| Zhejiang Hechuan Technology Corp Ltd - A Shares | 600 | 19,227 | 0.04 |
| Zhejiang Supcon Technology Co Ltd - A Shares | 203 | 9,336 | 0.02 |
| Zhuhai CosMX Battery Co Ltd - A Shares | 800 | 11,778 | 0.02 |
| Zhuzhou Hongda Electronics Corp Ltd - A Shares | 1,300 | 32,537 | 0.06 |
| Zhuzhou Kibing Group Co Ltd - A Shares | 20,800 | 134,873 | 0.25 |
| Zoomlion Heavy Industry Science and Technology Co Ltd - A Shares | 61,000 | 487,487 | 0.89 |
| | | 8,201,649 | 15.00 |
| INDUSTRIAL GOODS & SERVICES | | | |
| Jiangsu Expressway Co Ltd - A Shares | 4,200 | 50,695 | 0.09 |
| TECHNOLOGY | | | |
| 37 Interactive Entertainment Network Technology Group Co Ltd - A Shares | 13,900 | 270,454 | 0.49 |
| Beijing Infosec Technologies Co Ltd - A Shares | 10,800 | 144,219 | 0.26 |
| Beijing Kingsoft Office Software Inc - A Shares | 400 | 108,068 | 0.20 |
| BOE Technology Group Co Ltd - A Shares | 47,800 | 190,265 | 0.35 |
| Chipsea Technologies Shenzhen Corp Ltd - A Shares | 2,000 | 65,813 | 0.12 |
| DBAPP Security Ltd - A Shares | 800 | 57,182 | 0.10 |
| Digiwin Software Co Ltd - A Shares | 1,000 | 18,312 | 0.03 |
| Dosilicon Co Ltd - A Shares | 3,200 | 79,713 | 0.15 |
| Hundsun Technologies Inc - A Shares | 6,000 | 146,122 | 0.27 |
| Hydsoft Technology Co Ltd - A Shares | 5,500 | 106,958 | 0.20 |
| Longshine Technology Group Co Ltd - A Shares | 10,400 | 132,773 | 0.24 |
| Maxscend Microelectronics Co Ltd - A Shares | 3,900 | 418,541 | 0.77 |

Invesco China A-Share Quant Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value CNH | Net Assets % |
|---|----------------|---------------------|-----------------|
| TECHNOLOGY (continued) | | | |
| Montage Technology Co Ltd - A Shares | 7,200 | 375,561 | 0.69 |
| NAURA Technology Group Co Ltd - A Shares | 200 | 56,745 | 0.10 |
| Shanghai Fudan Microelectronics Group Co Ltd - A Shares | 4,200 | 155,748 | 0.28 |
| Shenzhen Goodix Technology Co Ltd - A Shares | 3,700 | 234,050 | 0.43 |
| Suzhou Everbright Photonics Co Ltd - A Shares | 400 | 17,460 | 0.03 |
| Suzhou Novosense Microelectronics Co Ltd - A Shares | 400 | 46,290 | 0.08 |
| Suzhou Oriental Semiconduc - A Shares | 1,200 | 77,983 | 0.14 |
| Thunder Software Technology Co Ltd - A Shares | 4,200 | 254,707 | 0.47 |
| Tianjin Trolia Information Technology Co Ltd - A Shares | 7,500 | 27,909 | 0.05 |
| Triductor Technology Suzhou Inc - A Shares | 1,800 | 94,689 | 0.17 |
| Unigroup Guoxin Microelectronics Co Ltd - A Shares | 2,500 | 178,975 | 0.33 |
| Unisplendour Corp Ltd - A Shares | 4,700 | 103,870 | 0.19 |
| Will Semiconductor Co Ltd Shanghai - A Shares | 900 | 86,214 | 0.16 |
| Wuhan Kotei Informatics Co Ltd - A Shares | 1,600 | 65,458 | 0.12 |
| Yonyou Network Technology Co Ltd - A Shares | 3,300 | 41,741 | 0.08 |
| Zhejiang Dahua Technology Co Ltd - A Shares | 20,600 | 381,815 | 0.70 |
| Zhejiang Jingsheng Mechanical & Electrical Co Ltd - A Shares | 4,700 | 173,854 | 0.32 |
| | | 4,111,489 | 7.52 |
| UTILITIES | | | |
| CGN Power Co Ltd - A Shares | 34,300 | 132,437 | 0.24 |
| China Longyuan Power Group Corp Ltd - A Shares | 900 | 17,237 | 0.03 |
| China National Nuclear Power Co Ltd - A Shares | 23,600 | 204,609 | 0.38 |
| China Suntien Green Energy Corp Ltd - A Shares | 3,900 | 32,222 | 0.06 |
| China Yangtze Power Co Ltd - A Shares | 26,700 | 668,921 | 1.22 |
| Huaneng Lancang River Hydropower Inc - A Shares | 11,700 | 108,541 | 0.20 |
| Sichuan Chuantou Energy Co Ltd - A Shares | 9,500 | 148,806 | 0.27 |
| Zhongshan Public Utilities Group Co Ltd - A Shares | 34,300 | 259,974 | 0.48 |
| | | 1,572,747 | 2.88 |
| TOTAL EQUITIES | | 53,348,238 | 97.56 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 53,348,238 | 97.56 |
| Total Investments | | 53,348,238 | 97.56 |

The accompanying notes form an integral part of these financial statements.

Invesco China Focus Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| BASIC MATERIALS | | | |
| Zijin Mining Group Co Ltd - H Shares | 4,450,000 | 7,187,590 | 3.45 |
| COMMUNICATIONS | | | |
| Alibaba Group Holding Ltd | 2,131,400 | 19,732,009 | 9.47 |
| Baidu Inc | 286,850 | 3,633,098 | 1.74 |
| Baidu Inc ADR | 23,548 | 2,423,141 | 1.16 |
| JD.com Inc | 389,916 | 4,409,047 | 2.12 |
| JD.com Inc ADR | 160,326 | 3,638,447 | 1.75 |
| Meituan 144A | 986,630 | 10,001,986 | 4.80 |
| PDD Holdings Inc ADR | 36,572 | 4,554,706 | 2.19 |
| Tencent Holdings Ltd | 557,900 | 19,678,508 | 9.44 |
| Tencent Music Entertainment Group ADR | 469,658 | 4,798,291 | 2.30 |
| Weibo Corp ADR | 253,788 | 2,312,328 | 1.11 |
| | | 75,181,561 | 36.08 |
| CONSUMER, CYCLICAL | | | |
| Ajisen China Holdings Ltd | 4,286,000 | 571,085 | 0.27 |
| Giordano International Ltd | 1,738,000 | 450,639 | 0.22 |
| Gourmet Master Co Ltd | 1,237,000 | 3,464,160 | 1.66 |
| Gree Electric Appliances Inc of Zhuhai - A Shares | 1,209,400 | 6,549,264 | 3.14 |
| Jiangling Motors Corp Ltd - B Shares | 190,760 | 214,717 | 0.10 |
| Midea Group Co Ltd - A Shares | 746,500 | 6,482,765 | 3.11 |
| Pou Sheng International Holdings Ltd | 31,990,000 | 2,349,953 | 1.13 |
| Shanghai Jinjiang International Hotels Co Ltd - B Shares | 1,058,685 | 1,618,548 | 0.78 |
| Stella International Holdings Ltd | 5,061,500 | 6,954,811 | 3.34 |
| Sun Art Retail Group Ltd | 24,228,000 | 4,156,884 | 2.00 |
| Yum China Holdings Inc | 150,600 | 6,570,526 | 3.15 |
| | | 39,383,352 | 18.90 |
| CONSUMER, NON-CYCLICAL | | | |
| Innovent Biologics Inc 144A | 607,000 | 3,276,887 | 1.57 |
| Microport Cardioflow Medtech Corp 144A | 11,065 | 1,842 | 0.00 |
| MicroPort NeuroTech Ltd | 773 | 976 | 0.00 |
| Microport Scientific Corp | 2,088,200 | 2,046,750 | 0.98 |
| Shandong Weigao Group Medical Polymer Co Ltd - H Shares | 1,807,200 | 1,175,893 | 0.56 |
| Shanghai Fudan-Zhangjiang Bio-Pharmaceutical Co Ltd - H Shares | 5,313,000 | 1,552,737 | 0.75 |
| Shanghai MicroPort MedBot Group Co Ltd | 1,193 | 2,205 | 0.00 |
| Uni-President China Holdings Ltd | 7,668,000 | 4,595,530 | 2.21 |
| Vinda International Holdings Ltd | 3,178,000 | 9,458,422 | 4.54 |
| | | 22,111,242 | 10.61 |
| FINANCIAL | | | |
| Bank of China Ltd - H Shares | 9,948,000 | 3,914,922 | 1.88 |
| China Construction Bank Corp - H Shares | 11,893,000 | 7,395,686 | 3.55 |
| China Merchants Bank Co Ltd - A Shares | 519,832 | 2,303,368 | 1.11 |
| China Merchants Bank Co Ltd - H Shares | 1,683,500 | 6,550,018 | 3.14 |
| Industrial & Commercial Bank of China Ltd - H Shares | 4,544,000 | 2,344,136 | 1.12 |
| | | 22,508,130 | 10.80 |
| INDUSTRIAL | | | |
| Asia Cement China Holdings Corp | 3,755,500 | 1,020,319 | 0.49 |
| TECHNOLOGY | | | |
| Asustek Computer Inc | 553,000 | 7,971,218 | 3.82 |
| Lenovo Group Ltd | 6,854,000 | 7,572,982 | 3.63 |
| MediaTek Inc | 198,000 | 7,123,235 | 3.42 |
| NetEase Inc | 515,700 | 11,581,322 | 5.56 |
| | | 34,248,757 | 16.43 |

Invesco China Focus Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| UTILITIES | | | |
| Towngas Smart Energy Co Ltd | 9,815,515 | 3,558,812 | 1.71 |
| TOTAL EQUITIES | | 205,199,763 | 98.47 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 205,199,763 | 98.47 |
| OPEN-ENDED FUNDS | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 2,164,088 | 2,164,088 | 1.04 |
| TOTAL OPEN-ENDED FUNDS | | 2,164,088 | 1.04 |
| Total Investments | | 207,363,851 | 99.51 |

The accompanying notes form an integral part of these financial statements.

Invesco China Health Care Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value CNH | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| CONSUMER, NON-CYCLICAL | | | |
| Abbisko Cayman Ltd | 2,020,000 | 5,026,526 | 0.88 |
| Andon Health Co Ltd - A Shares | 522,700 | 21,002,343 | 3.68 |
| Beijing Sun-Novo Pharmaceutical Research Co Ltd - A Shares | 190,600 | 11,564,233 | 2.03 |
| Beijing Tongrentang Co Ltd - A Shares | 204,800 | 9,137,520 | 1.60 |
| Beijing Wantai Biological Pharmacy Enterprise Co Ltd - A Shares | 288,900 | 21,259,120 | 3.72 |
| Changchun High & New Technology Industry Group Inc - A Shares | 91,400 | 11,733,755 | 2.05 |
| China Resources Double Crane Pharmaceutical Co Ltd - A Shares | 662,000 | 13,010,081 | 2.28 |
| China Resources Sanju Medical & Pharmaceutical Co Ltd - A Shares | 309,200 | 16,977,312 | 2.97 |
| China Traditional Chinese Medicine Holdings Co Ltd | 2,042,000 | 8,133,242 | 1.42 |
| Chongqing Taiji Industry Group Co Ltd - A Shares | 344,900 | 13,099,547 | 2.29 |
| Chongqing Zhifei Biological Products Co Ltd - A Shares | 337,897 | 18,055,881 | 3.16 |
| Dizal Jiangsu Pharmaceutical Co Ltd - A Shares | 76,600 | 2,843,418 | 0.50 |
| Gushengtang Holdings Ltd | 558,800 | 22,130,735 | 3.87 |
| Hangzhou Alltest Biotech Co Ltd - A Shares | 277,600 | 17,452,075 | 3.06 |
| Hangzhou Bio-Sincerity Pharma-Tech Co Ltd - A Shares | 136,800 | 9,166,250 | 1.61 |
| Hubei Jumpcan Pharmaceutical Co Ltd - A Shares | 467,429 | 17,272,575 | 3.02 |
| Hunan Jiudian Pharmaceutical Co Ltd - A Shares | 381,060 | 12,922,629 | 2.26 |
| Jiangsu Hengrui Pharmaceuticals Co Ltd - A Shares | 650,176 | 27,628,456 | 4.84 |
| Jiangsu Kanion Pharmaceutical Co Ltd - A Shares | 1,614,060 | 28,630,387 | 5.01 |
| Jiangsu Nhwa Pharmaceutical Co Ltd - A Shares | 856,107 | 21,546,964 | 3.77 |
| Jianmin Pharmaceutical Group Co Ltd - A Shares | 282,900 | 15,817,074 | 2.77 |
| Mehow Innovative Ltd - A Shares | 1,073,772 | 32,366,859 | 5.67 |
| Shenzhen Mindray Bio-Medical Electronics Co Ltd - A Shares | 153,384 | 44,342,635 | 7.76 |
| Shenzhen New Industries Biomedical Engineering Co Ltd - A Shares | 209,800 | 16,972,979 | 2.97 |
| Shijiazhuang Yiling Pharmaceutical Co Ltd - A Shares | 1,046,865 | 22,466,483 | 3.93 |
| Sichuan Kelun Pharmaceutical Co Ltd - A Shares | 386,700 | 10,605,807 | 1.86 |
| Sinopep-Allsino Bio Pharmaceutical Co Ltd - A Shares | 306,600 | 15,498,506 | 2.71 |
| Sonoscape Medical Corp - A Shares | 215,000 | 8,422,178 | 1.47 |
| WuXi AppTec Co Ltd - A Shares | 150,100 | 8,150,561 | 1.43 |
| Zhejiang Xianju Pharmaceutical Co Ltd - A Shares | 1,314,800 | 14,175,624 | 2.48 |
| | | 497,411,755 | 87.07 |
| DIVERSIFIED | | | |
| Humanwell Healthcare Group Co Ltd - A Shares | 1,443,076 | 31,690,042 | 5.55 |
| Pacific Shuanglin Bio-pharmacy Co Ltd - A Shares | 629,544 | 17,003,912 | 2.97 |
| | | 48,693,954 | 8.52 |
| INDUSTRIAL | | | |
| Shandong Pharmaceutical Glass Co Ltd - A Shares | 530,900 | 13,997,505 | 2.45 |
| TOTAL EQUITIES | | 560,103,214 | 98.04 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 560,103,214 | 98.04 |
| Total Investments | | 560,103,214 | 98.04 |

The accompanying notes form an integral part of these financial statements.

Invesco Greater China Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| BASIC MATERIALS | | | |
| CMO Group Ltd - H Shares | 1,380,000 | 852,847 | 0.20 |
| Hangzhou Oxygen Plant Group Co Ltd - A Shares | 714,725 | 2,776,161 | 0.66 |
| Sunresin New Materials Co Ltd - A Shares | 410,700 | 2,860,985 | 0.68 |
| Zhejiang JIULI Hi-tech Metals Co Ltd - A Shares | 760,291 | 2,365,795 | 0.56 |
| Zijin Mining Group Co Ltd - H Shares | 5,410,000 | 8,738,172 | 2.06 |
| | | 17,593,960 | 4.16 |
| COMMUNICATIONS | | | |
| Alibaba Group Holding Ltd | 2,289,100 | 21,191,959 | 5.01 |
| Alibaba Group Holding Ltd ADR | 30,930 | 2,299,115 | 0.54 |
| Baidu Inc | 296,350 | 3,753,421 | 0.89 |
| iQIYI Inc ADR | 752,646 | 2,747,852 | 0.65 |
| Kuaishou Technology 144A | 508,300 | 2,877,198 | 0.68 |
| Meituan 144A | 384,740 | 3,900,311 | 0.92 |
| PDD Holdings Inc ADR | 78,133 | 9,730,745 | 2.30 |
| Tencent Holdings Ltd | 1,098,200 | 38,736,221 | 9.15 |
| Tencent Music Entertainment Group ADR | 560,659 | 5,728,009 | 1.35 |
| Trip.com Group Ltd | 46,150 | 2,097,206 | 0.50 |
| Vipshop Holdings Ltd ADR | 147,623 | 2,877,424 | 0.68 |
| | | 95,939,461 | 22.67 |
| CONSUMER, CYCLICAL | | | |
| ANTA Sports Products Ltd | 297,200 | 2,903,478 | 0.69 |
| Contemporary Ampere Technology Co Ltd - A Shares | 143,462 | 3,250,578 | 0.77 |
| Fuyao Glass Industry Group Co Ltd - H Shares 144A | 970,800 | 4,867,821 | 1.15 |
| Galaxy Entertainment Group Ltd | 982,000 | 5,357,077 | 1.26 |
| Makalot Industrial Co Ltd | 324,000 | 3,810,889 | 0.90 |
| MINISO Group Holding Ltd | 630,400 | 2,921,928 | 0.69 |
| President Chain Store Corp | 1,031,264 | 8,803,122 | 2.08 |
| Shanghai Jinjiang International Hotels Co Ltd - B Shares | 1,105,240 | 1,689,723 | 0.40 |
| Shenzhen International Group Holdings Ltd | 431,000 | 3,543,956 | 0.84 |
| Yum China Holdings Inc | 47,800 | 2,085,465 | 0.49 |
| | | 39,234,037 | 9.27 |
| CONSUMER, NON-CYCLICAL | | | |
| Akeso Inc 144A | 140,000 | 839,282 | 0.20 |
| Beijing-Shanghai High Speed Railway Co Ltd - A Shares | 3,667,400 | 2,564,838 | 0.61 |
| China Mengniu Dairy Co Ltd | 665,000 | 1,669,780 | 0.39 |
| China Resources Beer Holdings Co Ltd | 1,408,000 | 6,083,240 | 1.44 |
| Guangdong Haid Group Co Ltd - A Shares | 760,100 | 4,544,650 | 1.07 |
| Innovent Biologics Inc 144A | 1,260,500 | 6,804,805 | 1.61 |
| iRay Technology Co Ltd - A Shares | 20,000 | 686,800 | 0.16 |
| Kweichow Moutai Co Ltd - A Shares | 31,000 | 7,273,358 | 1.72 |
| New Oriental Education & Technology Group Inc | 1,128,500 | 10,676,029 | 2.52 |
| Shenzhen Mindray Bio-Medical Electronics Co Ltd - A Shares | 16,400 | 657,522 | 0.16 |
| Tingyi Cayman Islands Holding Corp | 848,000 | 944,236 | 0.22 |
| Uni-President Enterprises Corp | 3,548,000 | 8,596,830 | 2.03 |
| Vinda International Holdings Ltd | 1,419,000 | 4,223,254 | 1.00 |
| WuXi AppTec Co Ltd - H Shares 144A | 181,500 | 1,127,701 | 0.27 |
| Wuxi Biologics Cayman Inc 144A | 1,172,500 | 2,841,888 | 0.67 |
| | | 59,534,213 | 14.07 |
| FINANCIAL | | | |
| AIA Group Ltd | 2,698,400 | 21,876,015 | 5.17 |
| China Life Insurance Co Ltd - H Shares | 3,626,000 | 4,459,276 | 1.05 |
| China Merchants Bank Co Ltd - A Shares | 685,621 | 3,037,977 | 0.72 |
| China Merchants Bank Co Ltd - H Shares | 891,000 | 3,466,627 | 0.82 |
| CITIC Securities Co Ltd - H Shares | 860,500 | 1,591,855 | 0.37 |
| E.Sun Financial Holding Co Ltd | 6,081,000 | 4,854,499 | 1.15 |
| Industrial & Commercial Bank of China Ltd - H Shares | 18,862,000 | 9,730,436 | 2.30 |

Invesco Greater China Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| FINANCIAL (continued) | | | |
| KE Holdings Inc | 273,300 | 1,268,580 | 0.30 |
| Longfor Group Holdings Ltd 144A | 1,056,500 | 1,328,067 | 0.31 |
| PICC Property & Casualty Co Ltd - H Shares | 4,264,000 | 5,827,313 | 1.38 |
| | | 57,440,645 | 13.57 |
| INDUSTRIAL | | | |
| Airtac International Group | 110,000 | 4,210,759 | 0.99 |
| China Railway Group Ltd - H Shares | 6,125,000 | 2,977,927 | 0.70 |
| China Tower Corp Ltd - H Shares 144A | 28,646,000 | 3,491,300 | 0.82 |
| Delta Electronics Inc | 703,000 | 6,551,779 | 1.55 |
| Haitian International Holdings Ltd | 1,664,000 | 4,219,745 | 1.00 |
| Hongfa Technology Co Ltd - A Shares | 683,040 | 2,357,096 | 0.56 |
| Huaming Power Equipment Co Ltd - A Shares | 1,706,700 | 3,986,722 | 0.94 |
| Jiangsu Hengli Hydraulic Co Ltd - A Shares | 341,900 | 2,693,857 | 0.64 |
| Largan Precision Co Ltd | 130,000 | 10,638,628 | 2.51 |
| NARI Technology Co Ltd - A Shares | 1,183,248 | 3,799,332 | 0.90 |
| Shenzhen Inovance Technology Co Ltd - A Shares | 225,900 | 1,978,301 | 0.47 |
| Shenzhen YUTO Packaging Technology Co Ltd - A Shares | 334,500 | 1,250,565 | 0.30 |
| Sieyuan Electric Co Ltd - A Shares | 146,100 | 1,158,884 | 0.27 |
| SITC International Holdings Co Ltd | 1,995,000 | 3,276,366 | 0.77 |
| Xiamen Faratronic Co Ltd - A Shares | 167,500 | 2,421,744 | 0.57 |
| Zhejiang Sanhua Intelligent Controls Co Ltd - A Shares | 589,900 | 2,037,586 | 0.48 |
| Zhejiang Supcon Technology Co Ltd - A Shares | 310,400 | 1,979,847 | 0.47 |
| Zoomlion Heavy Industry Science and Technology Co Ltd - A Shares | 1,139,601 | 1,263,021 | 0.30 |
| | | 60,293,459 | 14.24 |
| TECHNOLOGY | | | |
| Asustek Computer Inc | 425,000 | 6,126,163 | 1.45 |
| King Yuan Electronics Co Ltd | 1,323,000 | 3,718,339 | 0.88 |
| Lenovo Group Ltd | 2,408,000 | 2,660,598 | 0.63 |
| NetEase Inc | 523,700 | 11,760,982 | 2.78 |
| Taiwan Semiconductor Manufacturing Co Ltd | 1,917,872 | 41,826,424 | 9.88 |
| | | 66,092,506 | 15.62 |
| UTILITIES | | | |
| China Yangtze Power Co Ltd - A Shares | 1,751,900 | 6,086,923 | 1.44 |
| Power Assets Holdings Ltd | 744,000 | 4,471,287 | 1.05 |
| | | 10,558,210 | 2.49 |
| TOTAL EQUITIES | | 406,686,491 | 96.09 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 406,686,491 | 96.09 |
| OPEN-ENDED FUNDS | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 16,835,225 | 16,835,225 | 3.98 |
| TOTAL OPEN-ENDED FUNDS | | 16,835,225 | 3.98 |
| Total Investments | | 423,521,716 | 100.07 |

The accompanying notes form an integral part of these financial statements.

Invesco India Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| BASIC MATERIALS | | | |
| PI Industries Ltd | 95,000 | 4,223,295 | 0.75 |
| SRF Ltd | 188,000 | 5,408,856 | 0.96 |
| Tata Steel Ltd | 4,650,000 | 7,935,417 | 1.40 |
| | | 17,567,568 | 3.11 |
| COMMUNICATIONS | | | |
| Bharti Airtel Ltd | 1,490,000 | 20,225,474 | 3.58 |
| Zomato Ltd | 6,500,000 | 13,105,060 | 2.32 |
| | | 33,330,534 | 5.90 |
| CONSUMER, CYCLICAL | | | |
| Anchor - Juniper Hotels | 20,001,600 | 241,226 | 0.04 |
| Bajaj Auto Ltd | 175,000 | 16,748,690 | 2.97 |
| Craftsman Automation Ltd | 175,000 | 8,922,833 | 1.58 |
| Doms Industries Ltd | 240,000 | 4,384,931 | 0.78 |
| Indian Hotels Co Ltd | 1,440,000 | 10,177,118 | 1.80 |
| Juniper Hotels Ltd | 777,800 | 4,073,504 | 0.72 |
| Kalyan Jewellers India Ltd | 3,930,000 | 18,751,265 | 3.32 |
| KPIT Technologies Ltd | 370,000 | 7,076,292 | 1.25 |
| Mahindra & Mahindra Ltd | 575,000 | 13,406,797 | 2.37 |
| Maruti Suzuki India Ltd | 42,000 | 5,723,708 | 1.01 |
| Safari Industries India Ltd | 330,000 | 8,173,548 | 1.45 |
| Tata Motors Ltd | 1,420,000 | 16,345,253 | 2.89 |
| Timken India Ltd | 73,000 | 2,397,122 | 0.43 |
| Titan Co Ltd | 204,000 | 8,952,061 | 1.59 |
| Trent Ltd | 170,000 | 7,987,873 | 1.42 |
| TVS Motor Co Ltd | 335,000 | 8,641,659 | 1.53 |
| UNO Minda Ltd | 700,000 | 5,603,587 | 0.99 |
| ZF Commercial Vehicle Control Systems India Ltd | 33,000 | 5,891,330 | 1.04 |
| | | 153,498,797 | 27.18 |
| CONSUMER, NON-CYCLICAL | | | |
| Ajanta Pharma Ltd | 305,000 | 7,921,509 | 1.40 |
| Aurobindo Pharma Ltd | 630,000 | 7,801,959 | 1.38 |
| Cipla Ltd/India | 350,000 | 6,232,303 | 1.10 |
| Divi's Laboratories Ltd | 112,000 | 4,714,710 | 0.84 |
| Hindustan Unilever Ltd | 255,000 | 7,392,267 | 1.31 |
| Jyothy Labs Ltd | 1,000,000 | 5,560,654 | 0.98 |
| Mrs Bectors Food Specialities Ltd | 610,000 | 7,884,189 | 1.40 |
| Tata Consumer Products Ltd | 335,000 | 4,823,494 | 0.85 |
| Varun Beverages Ltd | 660,000 | 11,215,214 | 1.99 |
| | | 63,546,299 | 11.25 |
| FINANCIAL | | | |
| Angel One Ltd | 314,000 | 10,524,616 | 1.86 |
| Axis Bank Ltd | 900,000 | 11,664,796 | 2.07 |
| Bajaj Finance Ltd | 82,000 | 6,445,767 | 1.14 |
| Bank of Baroda | 750,000 | 2,409,772 | 0.43 |
| Cholamandalam Investment and Finance Co Ltd | 1,070,000 | 14,109,005 | 2.50 |
| HDFC Bank Ltd | 1,150,000 | 19,523,499 | 3.46 |
| ICICI Bank Ltd | 2,310,000 | 29,391,418 | 5.20 |
| IndusInd Bank Ltd | 420,000 | 7,489,503 | 1.33 |
| Jammu & Kashmir Bank Ltd/The | 3,700,000 | 6,365,520 | 1.13 |
| Max Financial Services Ltd | 330,000 | 3,861,690 | 0.68 |
| Phoenix Mills Ltd/The | 395,000 | 13,335,836 | 2.36 |
| Prestige Estates Projects Ltd | 670,000 | 9,327,278 | 1.65 |
| REC Ltd | 3,700,000 | 19,787,633 | 3.50 |
| SBI Life Insurance Co Ltd 144A | 515,000 | 9,688,799 | 1.72 |
| Shriram Finance Ltd | 85,000 | 2,500,119 | 0.44 |
| | | 166,425,251 | 29.47 |

Invesco India Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| INDUSTRIAL | | | |
| ABB India Ltd | 26,000 | 1,713,472 | 0.30 |
| Apar Industries Ltd | 98,000 | 7,479,186 | 1.32 |
| Bharat Forge Ltd | 355,000 | 4,915,607 | 0.87 |
| Cello World Ltd | 240,000 | 2,470,299 | 0.44 |
| CG Power & Industrial Solutions Ltd | 450,000 | 2,430,167 | 0.43 |
| Escorts Kubota Ltd | 135,000 | 4,665,241 | 0.83 |
| Jyoti CNC Automation Ltd | 450,000 | 3,193,885 | 0.57 |
| Kaynes Technology India Ltd | 222,000 | 8,131,572 | 1.44 |
| Larsen & Toubro Ltd | 345,000 | 14,487,974 | 2.56 |
| PG Electroplast Ltd | 265,000 | 5,839,130 | 1.03 |
| Polycab India Ltd | 171,000 | 9,832,973 | 1.74 |
| Sansera Engineering Ltd 144A | 560,000 | 6,935,199 | 1.23 |
| Tube Investments of India Ltd | 89,000 | 3,717,198 | 0.66 |
| UltraTech Cement Ltd | 57,000 | 6,809,155 | 1.21 |
| | | 82,621,058 | 14.63 |
| TECHNOLOGY | | | |
| HCL Technologies Ltd | 560,000 | 11,287,138 | 2.00 |
| Infosys Ltd | 1,135,000 | 22,945,051 | 4.07 |
| LTIMindtree Ltd 144A | 66,000 | 4,233,547 | 0.75 |
| PB Fintech Ltd | 220,000 | 3,050,953 | 0.54 |
| Persistent Systems Ltd | 43,000 | 4,467,423 | 0.79 |
| Tata Consultancy Services Ltd | 136,660 | 6,780,391 | 1.20 |
| Tata Elxsi Ltd | 41,000 | 3,910,067 | 0.69 |
| | | 56,674,570 | 10.04 |
| TOTAL EQUITIES | | 573,664,077 | 101.58 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 573,664,077 | 101.58 |
| Total Investments | | 573,664,077 | 101.58 |

The accompanying notes form an integral part of these financial statements.

Invesco Emerging Markets Ex-China Equity Fund (Formerly Invesco Pacific Equity Fund)¹

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| BERMUDA | | | |
| Credicorp Ltd | 9,620 | 1,617,125 | 1.32 |
| Yue Yuen Industrial Holdings Ltd | 1,035,500 | 1,082,837 | 0.88 |
| | | 2,699,962 | 2.20 |
| BRAZIL | | | |
| Ambev SA | 847,800 | 2,295,656 | 1.87 |
| Banco do Brasil SA | 181,000 | 2,140,227 | 1.74 |
| Lojas Renner SA | 428,800 | 1,356,512 | 1.11 |
| Petroleo Brasileiro SA ADR | 164,376 | 2,663,819 | 2.17 |
| Porto Seguro SA | 344,300 | 2,021,630 | 1.65 |
| Telefonica Brasil SA ADR | 195,695 | 2,190,553 | 1.79 |
| | | 12,668,397 | 10.33 |
| CANADA | | | |
| ERO Copper Corp | 59,016 | 982,367 | 0.80 |
| CAYMAN ISLANDS | | | |
| Grab Holdings Ltd | 399,566 | 1,229,484 | 1.00 |
| Sea Ltd ADR | 27,275 | 1,296,101 | 1.06 |
| | | 2,525,585 | 2.06 |
| HUNGARY | | | |
| Richter Gedeon Nyrt | 107,077 | 2,903,449 | 2.37 |
| INDIA | | | |
| Aurobindo Pharma Ltd | 70,420 | 872,086 | 0.71 |
| Delhivery Ltd | 534,090 | 3,055,915 | 2.49 |
| Gujarat Pipavav Port Ltd | 677,235 | 1,742,623 | 1.42 |
| HDFC Bank Ltd ADR | 77,261 | 4,102,046 | 3.35 |
| ICICI Bank Ltd ADR | 143,661 | 3,634,458 | 2.96 |
| Power Grid Corp of India Ltd | 738,844 | 2,524,652 | 2.06 |
| Shriram Finance Ltd | 82,086 | 2,414,409 | 1.97 |
| | | 18,346,189 | 14.96 |
| INDONESIA | | | |
| Bank Negara Indonesia Persero Tbk PT | 4,049,500 | 1,543,577 | 1.26 |
| Semen Indonesia Persero Tbk PT | 5,156,600 | 1,998,122 | 1.63 |
| Telkom Indonesia Persero Tbk PT | 7,430,600 | 1,889,110 | 1.54 |
| | | 5,430,809 | 4.43 |
| MEXICO | | | |
| Fomento Economico Mexicano SAB de CV ADR | 22,189 | 2,750,433 | 2.24 |
| Genomma Lab Internacional SAB de CV | 2,780,600 | 2,172,648 | 1.77 |
| | | 4,923,081 | 4.01 |
| PORTUGAL | | | |
| Galp Energia SGPS SA | 156,842 | 2,500,554 | 2.04 |
| SAUDI ARABIA | | | |
| Saudi National Bank/The | 294,424 | 3,326,702 | 2.71 |
| SOUTH AFRICA | | | |
| Mr Price Group Ltd | 117,151 | 1,041,448 | 0.85 |
| Naspers Ltd | 17,558 | 2,889,165 | 2.36 |
| | | 3,930,613 | 3.21 |
| SOUTH KOREA | | | |
| Hyundai Mobis Co Ltd | 12,781 | 2,328,473 | 1.90 |
| KB Financial Group Inc | 48,387 | 2,307,417 | 1.88 |
| LG Chem Ltd | 7,051 | 2,397,509 | 1.95 |
| NAVER Corp | 15,758 | 2,306,025 | 1.88 |

Invesco Emerging Markets Ex-China Equity Fund (Formerly Invesco Pacific Equity Fund)¹

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| SOUTH KOREA (continued) | | | |
| Samsung Electronics Co Ltd | 145,447 | 8,003,641 | 6.52 |
| Samsung Electronics Co Ltd (Preferred) | 59,737 | 2,846,072 | 2.32 |
| Samsung Fire & Marine Insurance Co Ltd | 15,735 | 3,516,461 | 2.87 |
| SK Hynix Inc | 22,283 | 2,609,207 | 2.13 |
| | | 26,314,805 | 21.45 |
| TAIWAN | | | |
| Largan Precision Co Ltd | 36,000 | 2,946,081 | 2.40 |
| MediaTek Inc | 91,000 | 3,273,810 | 2.67 |
| Taiwan Semiconductor Manufacturing Co Ltd | 542,371 | 11,828,443 | 9.64 |
| Uni-President Enterprises Corp | 778,000 | 1,885,100 | 1.54 |
| Yageo Corp | 164,000 | 2,889,621 | 2.36 |
| | | 22,823,055 | 18.61 |
| THAILAND | | | |
| Kasikornbank PCL | 665,500 | 2,287,143 | 1.86 |
| Quality Houses PCL | 30,826,200 | 1,847,903 | 1.51 |
| | | 4,135,046 | 3.37 |
| UNITED KINGDOM | | | |
| Anglo American Plc | 90,063 | 1,967,530 | 1.60 |
| UNITED STATES | | | |
| EPAM Systems Inc | 6,468 | 1,971,718 | 1.61 |
| VIETNAM | | | |
| Hoa Phat Group JSC | 1,167,000 | 1,466,078 | 1.20 |
| Vietnam Dairy Products JSC | 445,900 | 1,303,154 | 1.06 |
| | | 2,769,232 | 2.26 |
| TOTAL EQUITIES | | 120,219,094 | 98.02 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 120,219,094 | 98.02 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 420,096 | 420,096 | 0.34 |
| TOTAL OPEN-ENDED FUNDS | | 420,096 | 0.34 |
| Total Investments | | 120,639,190 | 98.36 |

¹ Effective 1 February 2024, Invesco Pacific Equity Fund was repositioned and renamed to Invesco Emerging Markets Ex-China Equity Fund.

The accompanying notes form an integral part of these financial statements.

Invesco PRC Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| BASIC MATERIALS | | | |
| CMOG Group Ltd - H Shares | 1,152,000 | 711,942 | 0.35 |
| Hangzhou Oxygen Plant Group Co Ltd - A Shares | 334,300 | 1,298,500 | 0.64 |
| Sunresin New Materials Co Ltd - A Shares | 214,497 | 1,494,212 | 0.74 |
| Zhejiang JIULI Hi-tech Metals Co Ltd - A Shares | 494,895 | 1,539,963 | 0.76 |
| Zijin Mining Group Co Ltd - H Shares | 2,866,000 | 4,629,131 | 2.29 |
| | | 9,673,748 | 4.78 |
| COMMUNICATIONS | | | |
| Alibaba Group Holding Ltd | 1,953,900 | 18,088,755 | 8.93 |
| Baidu Inc | 258,150 | 3,269,599 | 1.62 |
| iQIYI Inc ADR | 356,220 | 1,300,532 | 0.64 |
| Kuaishou Technology 144A | 381,700 | 2,160,587 | 1.07 |
| Meituan 144A | 509,700 | 5,167,096 | 2.55 |
| PDD Holdings Inc ADR | 70,430 | 8,771,407 | 4.33 |
| Tencent Holdings Ltd | 513,300 | 18,105,356 | 8.94 |
| Tencent Music Entertainment Group ADR | 264,372 | 2,700,974 | 1.33 |
| Trip.com Group Ltd | 73,600 | 3,344,624 | 1.65 |
| Vipshop Holdings Ltd ADR | 86,537 | 1,686,753 | 0.83 |
| | | 64,595,683 | 31.89 |
| CONSUMER, CYCLICAL | | | |
| ANTA Sports Products Ltd | 262,200 | 2,561,548 | 1.27 |
| BYD Co Ltd - H Shares | 61,500 | 1,514,967 | 0.75 |
| Contemporary Ampere Technology Co Ltd - A Shares | 94,163 | 2,133,556 | 1.05 |
| Fuyao Glass Industry Group Co Ltd - H Shares 144A | 459,200 | 2,302,537 | 1.14 |
| Galaxy Entertainment Group Ltd | 287,000 | 1,565,663 | 0.77 |
| Midea Group Co Ltd - A Shares | 447,157 | 3,883,206 | 1.92 |
| MINISO Group Holding Ltd | 319,600 | 1,481,358 | 0.73 |
| Shenzhen International Group Holdings Ltd | 234,000 | 1,924,097 | 0.95 |
| Yum China Holdings Inc | 54,050 | 2,358,147 | 1.16 |
| | | 19,725,079 | 9.74 |
| CONSUMER, NON-CYCLICAL | | | |
| Akeso Inc 144A | 103,000 | 617,472 | 0.31 |
| Beijing-Shanghai High Speed Railway Co Ltd - A Shares | 1,691,500 | 1,182,970 | 0.58 |
| China Mengniu Dairy Co Ltd | 318,000 | 798,481 | 0.39 |
| China Resources Beer Holdings Co Ltd | 768,000 | 3,318,131 | 1.64 |
| Guangdong Haid Group Co Ltd - A Shares | 371,097 | 2,218,795 | 1.10 |
| Innovent Biologics Inc 144A | 777,500 | 4,197,331 | 2.07 |
| iRay Technology Co Ltd - A Shares | 11,995 | 411,909 | 0.20 |
| Kweichow Moutai Co Ltd - A Shares | 20,400 | 4,786,339 | 2.36 |
| New Oriental Education & Technology Group Inc | 679,400 | 6,427,376 | 3.17 |
| Shenzhen Mindray Bio-Medical Electronics Co Ltd - A Shares | 11,900 | 477,104 | 0.24 |
| SSY Group Ltd | 2,044,000 | 1,153,973 | 0.57 |
| Tingyi Cayman Islands Holding Corp | 404,000 | 449,848 | 0.22 |
| Vinda International Holdings Ltd | 460,000 | 1,369,060 | 0.68 |
| WuXi AppTec Co Ltd - H Shares 144A | 135,100 | 839,407 | 0.42 |
| Wuxi Biologics Cayman Inc 144A | 703,500 | 1,705,133 | 0.84 |
| | | 29,953,329 | 14.79 |
| FINANCIAL | | | |
| AIA Group Ltd | 496,000 | 4,021,088 | 1.99 |
| China Life Insurance Co Ltd - H Shares | 2,047,000 | 2,517,413 | 1.24 |
| China Merchants Bank Co Ltd - H Shares | 1,467,000 | 5,707,678 | 2.82 |
| CITIC Securities Co Ltd - H Shares | 416,000 | 769,566 | 0.38 |
| HSBC Holdings Plc | 158,000 | 1,213,479 | 0.60 |
| Industrial & Commercial Bank of China Ltd - H Shares | 18,620,000 | 9,605,594 | 4.74 |
| KE Holdings Inc | 172,200 | 799,303 | 0.40 |
| Longfor Group Holdings Ltd 144A | 745,500 | 937,126 | 0.46 |
| PICC Property & Casualty Co Ltd - H Shares | 1,794,000 | 2,451,735 | 1.21 |
| Ping An Insurance Group Co of China Ltd - H Shares | 523,000 | 2,338,349 | 1.15 |
| | | 30,361,331 | 14.99 |

Invesco PRC Equity Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| INDUSTRIAL | | | |
| China Railway Group Ltd - H Shares | 3,736,000 | 1,816,414 | 0.90 |
| China Tower Corp Ltd - H Shares 144A | 16,346,000 | 1,992,208 | 0.98 |
| CIMC Enric Holdings Ltd | 1,420,000 | 1,146,141 | 0.57 |
| Estun Automation Co Ltd - A Shares | 93,930 | 227,131 | 0.11 |
| Haitian International Holdings Ltd | 947,000 | 2,401,502 | 1.19 |
| Hongfa Technology Co Ltd - A Shares | 378,677 | 1,306,772 | 0.64 |
| Huaming Power Equipment Co Ltd - A Shares | 815,233 | 1,904,322 | 0.94 |
| Jiangsu Hengli Hydraulic Co Ltd - A Shares | 138,400 | 1,090,464 | 0.54 |
| NARI Technology Co Ltd - A Shares | 649,179 | 2,084,471 | 1.03 |
| Shenzhen Inovance Technology Co Ltd - A Shares | 100,723 | 882,074 | 0.43 |
| Shenzhen YUTO Packaging Technology Co Ltd - A Shares | 160,200 | 598,926 | 0.30 |
| Sieyuan Electric Co Ltd - A Shares | 68,700 | 544,937 | 0.27 |
| SITC International Holdings Co Ltd | 1,010,000 | 1,658,712 | 0.82 |
| Xiamen Faratronic Co Ltd - A Shares | 100,100 | 1,447,263 | 0.71 |
| Zhejiang Sanhua Intelligent Controls Co Ltd - A Shares | 305,400 | 1,054,889 | 0.52 |
| Zhejiang Supcon Technology Co Ltd - A Shares | 173,000 | 1,103,458 | 0.54 |
| Zhuzhou CRRC Times Electric Co Ltd - H Shares | 149,400 | 438,110 | 0.22 |
| Zoomlion Heavy Industry Science and Technology Co Ltd - A Shares | 544,600 | 603,581 | 0.30 |
| | | 22,301,375 | 11.01 |
| TECHNOLOGY | | | |
| Lenovo Group Ltd | 1,762,000 | 1,946,833 | 0.96 |
| NetEase Inc | 434,100 | 9,748,792 | 4.81 |
| | | 11,695,625 | 5.77 |
| UTILITIES | | | |
| China Yangtze Power Co Ltd - A Shares | 936,800 | 3,254,883 | 1.61 |
| TOTAL EQUITIES | | 191,561,053 | 94.58 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| | | 191,561,053 | 94.58 |
| OPEN-ENDED FUNDS | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 10,618,755 | 10,618,755 | 5.24 |
| TOTAL OPEN-ENDED FUNDS | | 10,618,755 | 5.24 |
| Total Investments | | 202,179,808 | 99.82 |

The accompanying notes form an integral part of these financial statements.

Invesco Energy Transition Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| BASIC MATERIALS | | | |
| Arkema SA | 1,362 | 141,222 | 0.29 |
| Ence Energia y Celulosa SA | 86,133 | 264,660 | 0.54 |
| Fortescue Ltd | 5,027 | 84,321 | 0.17 |
| Johnson Matthey Plc | 8,642 | 168,553 | 0.34 |
| Kemira Oyj | 3,717 | 67,859 | 0.14 |
| Mitsubishi Chemical Group Corp | 17,600 | 100,713 | 0.21 |
| Nippon Paper Industries Co Ltd | 5,400 | 41,099 | 0.08 |
| Norsk Hydro ASA | 55,733 | 286,229 | 0.59 |
| Sherwin-Williams Co/The | 1,803 | 593,460 | 1.22 |
| Smurfit Kappa Group Plc | 4,674 | 197,981 | 0.41 |
| Suzano SA | 15,200 | 175,491 | 0.36 |
| | | 2,121,588 | 4.35 |
| COMMUNICATIONS | | | |
| Amazon.com Inc | 2,604 | 449,303 | 0.92 |
| Comcast Corp | 3,104 | 130,803 | 0.27 |
| Far EasTone Telecommunications Co Ltd | 37,000 | 91,887 | 0.19 |
| Nippon Telegraph & Telephone Corp | 258,700 | 314,488 | 0.65 |
| SoftBank Corp | 14,200 | 186,512 | 0.38 |
| Telefonaktiebolaget LM Ericsson | 11,954 | 65,101 | 0.13 |
| Uber Technologies Inc | 6,296 | 487,949 | 1.00 |
| | | 1,726,043 | 3.54 |
| CONSUMER, CYCLICAL | | | |
| American Axle & Manufacturing Holdings Inc | 20,169 | 133,094 | 0.27 |
| Associated British Foods Plc | 3,119 | 89,626 | 0.18 |
| Bayerische Motoren Werke AG | 3,692 | 439,175 | 0.90 |
| Daiwa House Industry Co Ltd | 5,100 | 147,090 | 0.30 |
| Denso Corp | 5,600 | 102,791 | 0.21 |
| Ford Motor Co | 8,496 | 104,314 | 0.21 |
| Galaxy Entertainment Group Ltd | 33,000 | 180,024 | 0.37 |
| General Motors Co | 15,318 | 621,508 | 1.27 |
| Hero MotoCorp Ltd | 2,431 | 129,479 | 0.27 |
| Home Depot Inc/The | 2,994 | 1,129,465 | 2.31 |
| Honda Motor Co Ltd | 31,500 | 374,065 | 0.77 |
| KB Home | 5,757 | 367,453 | 0.75 |
| LG Electronics Inc | 877 | 62,479 | 0.13 |
| Magna International Inc | 1,650 | 90,192 | 0.19 |
| Mazda Motor Corp | 4,200 | 49,246 | 0.10 |
| Mercedes-Benz Group AG | 3,788 | 303,502 | 0.62 |
| Meritage Homes Corp | 595 | 92,119 | 0.19 |
| NFI Group Inc | 6,020 | 55,163 | 0.11 |
| Nissan Motor Co Ltd | 31,100 | 122,014 | 0.25 |
| Panasonic Holdings Corp | 16,000 | 151,317 | 0.31 |
| Pirelli & C SpA 144A | 29,128 | 171,997 | 0.35 |
| Samsung SDI Co Ltd | 1,703 | 483,237 | 0.99 |
| Sands China Ltd | 80,800 | 229,857 | 0.47 |
| Sony Group Corp | 2,100 | 181,159 | 0.37 |
| Steelcase Inc | 5,805 | 75,682 | 0.16 |
| Stellantis NV | 15,305 | 402,413 | 0.82 |
| Suzuki Motor Corp | 5,100 | 223,509 | 0.46 |
| Tesla Inc | 10,053 | 2,025,358 | 4.15 |
| Toyota Motor Corp | 52,100 | 1,256,036 | 2.57 |
| Volvo AB | 7,642 | 210,252 | 0.43 |
| Walmart Inc | 7,632 | 455,078 | 0.93 |
| Yadea Group Holdings Ltd 144A | 394,000 | 617,288 | 1.27 |
| | | 11,075,982 | 22.68 |

Invesco Energy Transition Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|----------------------------------|----------------|---------------------|-----------------|
| CONSUMER, NON-CYCLICAL | | | |
| Aeon Co Ltd | 2,400 | 57,205 | 0.12 |
| Henkel AG & Co KGaA (Preferred) | 1,727 | 129,483 | 0.27 |
| Nestle SA | 4,324 | 449,264 | 0.92 |
| S&P Global Inc | 108 | 46,308 | 0.09 |
| | | 682,260 | 1.40 |
| ENERGY | | | |
| Empresas Copec SA | 12,660 | 80,913 | 0.16 |
| Energix-Renewable Energies Ltd | 112,609 | 416,984 | 0.85 |
| Enphase Energy Inc | 9,642 | 1,143,472 | 2.34 |
| ERG SpA | 19,652 | 536,137 | 1.10 |
| Green Plains Inc | 2,979 | 64,264 | 0.13 |
| Nordex SE | 52,455 | 569,751 | 1.17 |
| Scatec ASA 144A | 60,401 | 369,824 | 0.76 |
| SunPower Corp | 80,113 | 252,629 | 0.52 |
| Sunrun Inc | 30,104 | 353,289 | 0.72 |
| Vestas Wind Systems A/S | 40,595 | 1,131,604 | 2.32 |
| | | 4,918,867 | 10.07 |
| FINANCIAL | | | |
| AvalonBay Communities Inc | 878 | 154,676 | 0.32 |
| Boston Properties Inc | 1,370 | 87,159 | 0.18 |
| Brixmor Property Group Inc | 2,708 | 60,702 | 0.12 |
| Castellum AB | 14,060 | 167,938 | 0.34 |
| Covivio SA/France | 1,865 | 84,504 | 0.17 |
| Digital Realty Trust Inc | 2,699 | 384,632 | 0.79 |
| Entra ASA 144A | 4,948 | 48,678 | 0.10 |
| Equinix Inc | 203 | 180,639 | 0.37 |
| Essex Property Trust Inc | 461 | 105,685 | 0.22 |
| Fabege AB | 38,821 | 318,957 | 0.65 |
| Gecina SA | 1,698 | 166,311 | 0.34 |
| GPT Group/The | 16,886 | 47,460 | 0.10 |
| Hang Lung Properties Ltd | 109,000 | 117,451 | 0.24 |
| Host Hotels & Resorts Inc | 16,680 | 343,443 | 0.70 |
| HSBC Holdings Plc | 16,371 | 126,736 | 0.26 |
| ICADE | 7,109 | 214,818 | 0.44 |
| JPMorgan Chase & Co | 4,904 | 902,814 | 1.85 |
| Kilroy Realty Corp | 9,431 | 339,338 | 0.70 |
| Kimco Realty Corp | 3,202 | 62,768 | 0.13 |
| Klepierre SA | 31,874 | 821,915 | 1.68 |
| Land Securities Group Plc | 8,777 | 68,841 | 0.14 |
| Mapfre SA | 32,980 | 70,107 | 0.14 |
| Merlin Properties Socimi SA | 9,024 | 87,114 | 0.18 |
| Mirvac Group | 36,910 | 52,209 | 0.11 |
| ORIX Corp | 5,700 | 119,035 | 0.24 |
| Piedmont Office Realty Trust Inc | 13,107 | 78,913 | 0.16 |
| Power Corp of Canada | 6,736 | 192,811 | 0.40 |
| Prologis Inc | 1,983 | 265,261 | 0.54 |
| Regency Centers Corp | 1,141 | 69,466 | 0.14 |
| Simon Property Group Inc | 1,758 | 262,968 | 0.54 |
| SL Green Realty Corp | 3,015 | 138,178 | 0.28 |
| Stockland | 41,459 | 120,329 | 0.25 |
| Swire Properties Ltd | 129,600 | 267,040 | 0.55 |
| Swiss Re AG | 2,198 | 265,971 | 0.54 |
| Tanger Inc | 8,696 | 247,793 | 0.51 |
| UBS Group AG | 1,608 | 46,287 | 0.09 |
| Unibail-Rodamco-Westfield | 8,830 | 654,381 | 1.34 |
| Vicinity Ltd | 37,971 | 47,765 | 0.10 |
| Vornado Realty Trust | 10,733 | 267,373 | 0.55 |
| | | 8,058,466 | 16.50 |

Invesco Energy Transition Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|-------------------------------------|----------------|---------------------|-----------------|
| INDUSTRIAL | | | |
| ABB Ltd | 4,613 | 212,614 | 0.44 |
| Acciona SA | 1,263 | 141,733 | 0.29 |
| Acuity Brands Inc | 4,189 | 1,045,510 | 2.14 |
| Alstom SA | 29,815 | 399,351 | 0.82 |
| ANDRITZ AG | 1,836 | 112,392 | 0.23 |
| AJO Corp | 121,000 | 67,126 | 0.14 |
| Cemex SAB de CV ADR | 21,458 | 164,204 | 0.34 |
| Central Japan Railway Co | 17,500 | 439,249 | 0.90 |
| Cie de Saint-Gobain SA | 1,366 | 105,569 | 0.22 |
| ComfortDelGro Corp Ltd | 136,000 | 136,976 | 0.28 |
| Delta Electronics Inc | 20,000 | 186,395 | 0.38 |
| Deutsche Post AG | 2,251 | 105,091 | 0.21 |
| Downer EDI Ltd | 16,472 | 53,332 | 0.11 |
| East Japan Railway Co | 900 | 53,115 | 0.11 |
| Eiffage SA | 455 | 50,049 | 0.10 |
| Getlink SE | 31,994 | 557,748 | 1.14 |
| Hitachi Ltd | 600 | 50,667 | 0.10 |
| Interfor Corp | 11,025 | 165,813 | 0.34 |
| Kingspan Group Plc | 1,660 | 150,520 | 0.31 |
| Kyocera Corp | 3,600 | 52,835 | 0.11 |
| Mitsubishi Logistics Corp | 2,600 | 79,638 | 0.16 |
| MTR Corp Ltd | 18,000 | 59,758 | 0.12 |
| Owens Corning | 1,874 | 280,155 | 0.57 |
| ROCKWOOL A/S | 1,587 | 510,478 | 1.05 |
| Schneider Electric SE | 1,021 | 230,839 | 0.47 |
| Shimadzu Corp | 2,300 | 62,602 | 0.13 |
| Sims Ltd | 48,961 | 388,149 | 0.79 |
| Stora Enso Oyj | 8,425 | 105,293 | 0.22 |
| Svenska Cellulosa AB SCA | 8,019 | 113,528 | 0.23 |
| TDK Corp | 2,900 | 150,457 | 0.31 |
| Trane Technologies Plc | 429 | 121,497 | 0.25 |
| Waste Management Inc | 540 | 111,945 | 0.23 |
| Webuild SpA | 46,235 | 97,007 | 0.20 |
| West Fraser Timber Co Ltd | 3,061 | 245,960 | 0.50 |
| | | 6,807,595 | 13.94 |
| TECHNOLOGY | | | |
| Acer Inc | 43,000 | 61,409 | 0.12 |
| Advanced Micro Devices Inc | 4,823 | 847,828 | 1.74 |
| Analog Devices Inc | 1,766 | 330,886 | 0.68 |
| Apple Inc | 4,198 | 760,489 | 1.56 |
| Applied Materials Inc | 5,310 | 1,044,799 | 2.14 |
| ASE Technology Holding Co Ltd | 39,000 | 171,003 | 0.35 |
| Capgemini SE | 344 | 83,879 | 0.17 |
| Cognizant Technology Solutions Corp | 1,914 | 150,016 | 0.31 |
| Dassault Systemes SE | 3,296 | 155,235 | 0.32 |
| Dell Technologies Inc | 4,219 | 392,259 | 0.80 |
| Fujitsu Ltd | 400 | 62,362 | 0.13 |
| HCL Technologies Ltd | 11,936 | 240,577 | 0.49 |
| Infineon Technologies AG | 5,000 | 178,988 | 0.37 |
| Intel Corp | 13,387 | 561,167 | 1.15 |
| Microchip Technology Inc | 4,295 | 352,030 | 0.72 |
| Microsoft Corp | 1,873 | 762,324 | 1.56 |
| NEC Corp | 1,300 | 87,429 | 0.18 |
| ON Semiconductor Corp | 2,089 | 159,118 | 0.33 |
| Open Text Corp | 1,181 | 45,539 | 0.09 |
| Oracle Corp | 9,004 | 1,003,827 | 2.05 |
| QUALCOMM Inc | 3,681 | 572,211 | 1.17 |
| Renesas Electronics Corp | 6,100 | 99,492 | 0.20 |
| SAP SE | 3,332 | 623,752 | 1.28 |
| STMicroelectronics NV | 1,608 | 72,289 | 0.15 |
| Texas Instruments Inc | 2,074 | 337,636 | 0.69 |
| Tokyo Electron Ltd | 1,200 | 293,794 | 0.60 |
| | | 9,450,338 | 19.35 |

Invesco Energy Transition Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| UTILITIES | | | |
| Boralex Inc | 22,440 | 473,802 | 0.97 |
| Consolidated Edison Inc | 1,822 | 157,866 | 0.32 |
| EDP Renovaveis SA | 49,295 | 678,832 | 1.39 |
| Eversource Energy | 5,164 | 302,466 | 0.62 |
| Innergex Renewable Energy Inc | 19,487 | 117,067 | 0.24 |
| Mercury NZ Ltd | 21,413 | 86,724 | 0.18 |
| Meridian Energy Ltd | 30,049 | 107,240 | 0.22 |
| Redeia Corp SA | 27,513 | 437,675 | 0.90 |
| Terna - Rete Elettrica Nazionale | 59,107 | 465,892 | 0.95 |
| Verbund AG | 3,055 | 219,120 | 0.45 |
| | | 3,046,684 | 6.24 |
| TOTAL EQUITIES | | 47,887,823 | 98.07 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 47,887,823 | 98.07 |
| Total Investments | | 47,887,823 | 98.07 |

The accompanying notes form an integral part of these financial statements.

Invesco Global Consumer Trends Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| CANADA | | | |
| IMAX Corp | 1,944,390 | 34,066,893 | 1.39 |
| Lions Gate Entertainment Corp | 3,643,200 | 33,005,917 | 1.34 |
| Shopify Inc | 604,800 | 45,511,935 | 1.86 |
| | | 112,584,745 | 4.59 |
| CAYMAN ISLANDS | | | |
| Baidu Inc ADR | 263,908 | 27,156,708 | 1.11 |
| Hello Group Inc ADR | 8,040,956 | 54,013,650 | 2.20 |
| MGM China Holdings Ltd | 10,262,400 | 16,584,216 | 0.68 |
| PDD Holdings Inc ADR | 288,360 | 35,912,580 | 1.46 |
| Sands China Ltd | 4,361,200 | 12,406,569 | 0.51 |
| Sea Ltd ADR | 162,000 | 7,698,202 | 0.31 |
| | | 153,771,925 | 6.27 |
| DENMARK | | | |
| Novo Nordisk A/S ADR | 272,292 | 33,082,195 | 1.35 |
| FRANCE | | | |
| Ubisoft Entertainment SA | 372,420 | 8,554,260 | 0.35 |
| GERMANY | | | |
| HelloFresh SE | 2,403,000 | 34,197,744 | 1.40 |
| JAPAN | | | |
| Capcom Co Ltd | 128,700 | 5,163,442 | 0.21 |
| Nintendo Co Ltd | 1,042,020 | 58,342,158 | 2.38 |
| Sony Group Corp | 173,900 | 15,001,658 | 0.61 |
| Sony Group Corp ADR | 13,410 | 1,142,868 | 0.05 |
| | | 79,650,126 | 3.25 |
| LUXEMBOURG | | | |
| Spotify Technology SA | 125,820 | 31,661,050 | 1.29 |
| NETHERLANDS | | | |
| MYT Netherlands Parent BV ADR | 831,600 | 2,816,376 | 0.11 |
| Playa Hotels & Resorts NV | 5,259,330 | 48,007,611 | 1.96 |
| | | 50,823,987 | 2.07 |
| UNITED KINGDOM | | | |
| Arcos Dorados Holdings Inc | 1 | 12 | 0.00 |
| UNITED STATES | | | |
| Adobe Inc | 13,183 | 7,261,319 | 0.30 |
| Advanced Micro Devices Inc | 330,030 | 58,015,480 | 2.37 |
| Alphabet Inc - A Shares | 125,400 | 17,057,469 | 0.70 |
| Amazon.com Inc | 1,414,616 | 244,082,657 | 9.95 |
| Autoliv Inc | 247,230 | 28,197,111 | 1.15 |
| AZEK Co Inc/The | 156,600 | 7,393,471 | 0.30 |
| Booking Holdings Inc | 24,364 | 85,036,941 | 3.47 |
| Danimer Scientific Inc | 1,562,400 | 1,921,266 | 0.08 |
| DoorDash Inc | 301,424 | 36,769,647 | 1.50 |
| DraftKings Inc | 3,044,538 | 128,357,567 | 5.23 |
| EPR Properties | 2,043,000 | 84,412,709 | 3.44 |
| Freshpet Inc | 71,100 | 7,777,230 | 0.32 |
| Life Time Group Holdings Inc | 1,539,888 | 21,055,709 | 0.86 |
| Lowe's Cos Inc | 385,200 | 91,880,923 | 3.75 |
| Lyft Inc | 2,671,200 | 41,711,846 | 1.70 |
| MercadoLibre Inc | 71,926 | 113,204,793 | 4.62 |
| Meta Platforms Inc | 411,660 | 198,567,853 | 8.10 |
| Microsoft Corp | 229,680 | 93,481,414 | 3.81 |
| Mobileye Global Inc | 536,732 | 13,957,784 | 0.57 |

Invesco Global Consumer Trends Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|----------------------|-----------------|
| UNITED STATES (continued) | | | |
| Modine Manufacturing Co | 171,900 | 15,465,916 | 0.63 |
| Netflix Inc | 171,630 | 102,255,378 | 4.17 |
| NVIDIA Corp | 88,705 | 68,629,895 | 2.80 |
| O'Reilly Automotive Inc | 3,680 | 4,023,977 | 0.16 |
| Pinterest Inc | 725,682 | 26,131,148 | 1.07 |
| PulteGroup Inc | 329,245 | 34,982,080 | 1.43 |
| Rivian Automotive Inc | 619,007 | 6,954,678 | 0.28 |
| ROBLOX Corp | 730,170 | 29,233,627 | 1.19 |
| Stride Inc | 377,071 | 22,030,209 | 0.90 |
| Sweetgreen Inc | 2,097,900 | 26,002,996 | 1.06 |
| Symbotic Inc | 658,800 | 25,903,571 | 1.06 |
| Take-Two Interactive Software Inc | 472,950 | 69,656,485 | 2.84 |
| Tempur Sealy International Inc | 363,600 | 19,368,723 | 0.79 |
| Tesla Inc | 545,796 | 109,960,437 | 4.48 |
| Uber Technologies Inc | 1,446,333 | 112,092,785 | 4.57 |
| | | 1,952,835,094 | 79.65 |
| TOTAL EQUITIES | | 2,457,161,138 | 100.22 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 2,457,161,138 | 100.22 |
| OTHER TRANSFERABLE SECURITIES | | | |
| EQUITIES | | | |
| NETHERLANDS | | | |
| Yandex NV ¹ | 725,400 | 7,380,517 | 0.30 |
| TOTAL EQUITIES | | 7,380,517 | 0.30 |
| WARRANTS | | | |
| AUSTRALIA | | | |
| Pointsbet Holdings Ltd WTS 08/07/2024 ¹ | 20,099 | – | 0.00 |
| TOTAL WARRANTS | | – | 0.00 |
| TOTAL OTHER TRANSFERABLE SECURITIES | | 7,380,517 | 0.30 |
| Total Investments | | 2,464,541,655 | 100.52 |

¹Securities valued at fair market value as determined in good faith pursuant to procedures established by the Directors.

The accompanying notes form an integral part of these financial statements.

Invesco Global Founders & Owners Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| CANADA | | | |
| Constellation Software Inc/Canada | 1,336 | 3,698,810 | 6.18 |
| Dollarama Inc | 21,098 | 1,664,684 | 2.78 |
| Lumine Group Inc | 33,926 | 888,999 | 1.48 |
| Topicus.com Inc | 14,375 | 1,290,984 | 2.15 |
| | | 7,543,477 | 12.59 |
| CAYMAN ISLANDS | | | |
| Tencent Holdings Ltd | 24,200 | 853,594 | 1.43 |
| FRANCE | | | |
| LVMH Moët Hennessy Louis Vuitton SE | 2,417 | 2,215,050 | 3.70 |
| ITALY | | | |
| Recordati Industria Chimica e Farmaceutica SpA | 47,589 | 2,652,291 | 4.43 |
| Reply SpA | 19,659 | 2,728,501 | 4.55 |
| | | 5,380,792 | 8.98 |
| SWEDEN | | | |
| Lifco AB | 41,955 | 1,111,721 | 1.86 |
| UNITED KINGDOM | | | |
| 3i Group Plc | 125,921 | 3,933,027 | 6.57 |
| Judges Scientific Plc | 16,103 | 2,123,687 | 3.54 |
| | | 6,056,714 | 10.11 |
| UNITED STATES | | | |
| Amazon.com Inc | 10,872 | 1,875,892 | 3.13 |
| Analog Devices Inc | 9,498 | 1,779,587 | 2.97 |
| Berkshire Hathaway Inc | 5,278 | 2,173,244 | 3.63 |
| Broadcom Inc | 1,536 | 1,975,315 | 3.30 |
| Copart Inc | 36,272 | 1,921,991 | 3.21 |
| Danaher Corp | 9,173 | 2,343,434 | 3.91 |
| Kinsale Capital Group Inc | 3,387 | 1,737,802 | 2.90 |
| KKR & Co Inc | 10,392 | 993,219 | 1.66 |
| Medpace Holdings Inc | 3,803 | 1,529,996 | 2.56 |
| Microsoft Corp | 8,272 | 3,366,764 | 5.62 |
| NVIDIA Corp | 2,347 | 1,815,843 | 3.03 |
| Old Dominion Freight Line Inc | 7,844 | 3,392,512 | 5.67 |
| O'Reilly Automotive Inc | 1,880 | 2,055,727 | 3.43 |
| Progressive Corp/The | 13,140 | 2,523,957 | 4.22 |
| Texas Pacific Land Corp | 1,047 | 1,611,817 | 2.69 |
| Thermo Fisher Scientific Inc | 4,281 | 2,445,884 | 4.08 |
| UnitedHealth Group Inc | 6,468 | 3,223,183 | 5.38 |
| | | 36,766,167 | 61.39 |
| TOTAL EQUITIES | | 59,927,515 | 100.06 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 59,927,515 | 100.06 |
| OTHER TRANSFERABLE SECURITIES | | | |
| WARRANTS | | | |
| CANADA | | | |
| Constellation Software Inc WTS 31/03/2040 ¹ | 1,215 | – | 0.00 |
| TOTAL WARRANTS | | – | 0.00 |
| TOTAL OTHER TRANSFERABLE SECURITIES | | – | 0.00 |
| Total Investments | | 59,927,515 | 100.06 |

¹Securities valued at fair market value as determined in good faith pursuant to procedures established by the Directors.

The accompanying notes form an integral part of these financial statements.

Invesco Global Health Care Innovation Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| BIOTECHNOLOGY | | | |
| Amgen Inc | 20,823 | 5,777,287 | 1.87 |
| Argenx SE ADR | 2,122 | 843,660 | 0.27 |
| Axsome Therapeutics Inc | 4,897 | 405,065 | 0.13 |
| Blueprint Medicines Corp | 13,821 | 1,317,516 | 0.43 |
| Bridgebio Pharma Inc | 18,996 | 668,465 | 0.22 |
| CSL Ltd | 2,453 | 455,213 | 0.15 |
| Cytokinetics Inc | 22,321 | 1,628,906 | 0.53 |
| Exelixis Inc | 65,945 | 1,445,428 | 0.47 |
| Gilead Sciences Inc | 15,179 | 1,103,477 | 0.36 |
| Halozyme Therapeutics Inc | 16,982 | 672,750 | 0.22 |
| Ideaya Biosciences Inc | 12,505 | 556,864 | 0.18 |
| Immunovant Inc | 17,357 | 652,198 | 0.21 |
| Insmed Inc | 15,528 | 434,693 | 0.14 |
| Intra-Cellular Therapies Inc | 14,944 | 1,062,404 | 0.34 |
| Ionis Pharmaceuticals Inc | 13,715 | 637,651 | 0.21 |
| Krystal Biotech Inc | 7,302 | 1,187,913 | 0.38 |
| Kyverna Therapeutics Inc | 12,500 | 351,812 | 0.11 |
| Legend Biotech Corp ADR | 16,967 | 1,148,748 | 0.37 |
| Regeneron Pharmaceuticals Inc | 11,383 | 11,238,028 | 3.64 |
| Sarepta Therapeutics Inc | 4,998 | 687,026 | 0.22 |
| SpringWorks Therapeutics Inc | 20,148 | 976,391 | 0.31 |
| Tarsus Pharmaceuticals Inc | 17,967 | 679,675 | 0.22 |
| Ultragenyx Pharmaceutical Inc | 15,432 | 811,904 | 0.26 |
| United Therapeutics Corp | 3,655 | 830,212 | 0.27 |
| Vertex Pharmaceuticals Inc | 27,467 | 11,729,501 | 3.79 |
| Viking Therapeutics Inc | 4,162 | 391,904 | 0.13 |
| | | 47,694,691 | 15.43 |
| COMMERCIAL SERVICES | | | |
| Progyny Inc | 34,034 | 1,176,833 | 0.38 |
| FINANCIAL | | | |
| Alexandria Real Estate Equities Inc | 8,660 | 1,048,838 | 0.34 |
| HEALTHCARE-PRODUCTS | | | |
| 10X Genomics Inc | 7,307 | 339,517 | 0.11 |
| Alcon Inc | 10,442 | 900,852 | 0.29 |
| Boston Scientific Corp | 239,983 | 16,065,066 | 5.20 |
| Bruker Corp | 31,367 | 2,707,531 | 0.88 |
| Cooper Cos Inc/The | 14,224 | 1,343,864 | 0.44 |
| Danaher Corp | 32,003 | 8,175,833 | 2.65 |
| Edwards Lifesciences Corp | 12,485 | 1,072,417 | 0.35 |
| Glaukos Corp | 14,790 | 1,329,620 | 0.43 |
| IDEXX Laboratories Inc | 7,836 | 4,470,646 | 1.45 |
| Inari Medical Inc | 5,184 | 301,760 | 0.10 |
| Inspire Medical Systems Inc | 1,767 | 313,057 | 0.10 |
| Integer Holdings Corp | 14,657 | 1,583,899 | 0.51 |
| Intuitive Surgical Inc | 25,508 | 9,849,297 | 3.19 |
| iRhythm Technologies Inc | 5,843 | 689,534 | 0.22 |
| Lantheus Holdings Inc | 6,439 | 420,190 | 0.14 |
| Natera Inc | 33,628 | 2,569,501 | 0.83 |
| Repligen Corp | 15,748 | 3,073,068 | 0.99 |
| RxSight Inc | 12,854 | 723,661 | 0.23 |
| Shockwave Medical Inc | 6,660 | 1,745,589 | 0.56 |
| STERIS Plc | 7,552 | 1,745,222 | 0.56 |
| Stryker Corp | 30,971 | 10,888,559 | 3.52 |
| Thermo Fisher Scientific Inc | 17,664 | 10,092,057 | 3.27 |
| TransMedics Group Inc | 12,465 | 1,019,735 | 0.33 |
| Treace Medical Concepts Inc | 26,167 | 352,644 | 0.11 |
| Twist Bioscience Corp | 30,752 | 1,230,018 | 0.40 |
| West Pharmaceutical Services Inc | 3,465 | 1,236,679 | 0.40 |
| | | 84,239,816 | 27.26 |

Invesco Global Health Care Innovation Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| HEALTHCARE-SERVICES | | | |
| Acadia Healthcare Co Inc | 17,929 | 1,495,196 | 0.48 |
| BrightSpring Health Services Inc | 58,700 | 571,738 | 0.18 |
| Charles River Laboratories International Inc | 4,599 | 1,178,289 | 0.38 |
| Elevance Health Inc | 11,430 | 5,751,775 | 1.86 |
| Encompass Health Corp | 45,009 | 3,360,967 | 1.09 |
| HCA Healthcare Inc | 18,950 | 5,911,188 | 1.91 |
| HealthEquity Inc | 19,005 | 1,575,990 | 0.51 |
| Humana Inc | 1,757 | 616,887 | 0.20 |
| ICON Plc | 17,744 | 5,723,136 | 1.85 |
| Lonza Group AG | 2,080 | 1,099,173 | 0.36 |
| Medpace Holdings Inc | 10,260 | 4,127,731 | 1.34 |
| Molina Healthcare Inc | 10,720 | 4,310,519 | 1.39 |
| RadNet Inc | 39,439 | 1,476,428 | 0.48 |
| Surgery Partners Inc | 40,470 | 1,257,019 | 0.41 |
| Tenet Healthcare Corp | 48,209 | 4,293,652 | 1.39 |
| UnitedHealth Group Inc | 38,465 | 19,168,169 | 6.20 |
| | | 61,917,857 | 20.03 |
| PHARMACEUTICALS | | | |
| AbbVie Inc | 30,421 | 5,415,052 | 1.75 |
| Ascendis Pharma A/S ADR | 13,960 | 2,050,556 | 0.66 |
| AstraZeneca Plc | 5,960 | 765,656 | 0.25 |
| AstraZeneca Plc ADR | 123,010 | 8,032,357 | 2.60 |
| Cardinal Health Inc | 14,160 | 1,581,697 | 0.51 |
| Cencora Inc | 38,360 | 9,060,273 | 2.93 |
| Collegium Pharmaceutical Inc | 12,496 | 456,732 | 0.15 |
| Dexcom Inc | 46,110 | 5,258,602 | 1.70 |
| Eli Lilly & Co | 37,523 | 28,445,502 | 9.20 |
| McKesson Corp | 23,993 | 12,572,088 | 4.07 |
| Merck & Co Inc | 84,071 | 10,780,886 | 3.49 |
| Neurocrine Biosciences Inc | 16,685 | 2,245,840 | 0.73 |
| Novo Nordisk A/S | 69,837 | 8,423,212 | 2.73 |
| Vaxcyte Inc | 19,651 | 1,473,890 | 0.48 |
| Zoetis Inc | 46,017 | 9,189,976 | 2.97 |
| | | 105,752,319 | 34.22 |
| SOFTWARE | | | |
| Evolent Health Inc | 17,516 | 590,634 | 0.19 |
| Veeva Systems Inc | 4,910 | 1,103,596 | 0.36 |
| | | 1,694,230 | 0.55 |
| TOTAL EQUITIES | | 303,524,584 | 98.21 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 303,524,584 | 98.21 |
| OPEN-ENDED FUNDS | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 5,003,775 | 5,003,775 | 1.62 |
| TOTAL OPEN-ENDED FUNDS | | 5,003,775 | 1.62 |
| Total Investments | | 308,528,359 | 99.83 |

The accompanying notes form an integral part of these financial statements.

Invesco Global Income Real Estate Securities Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| AUSTRALIA | | | |
| Dexus | 284,420 | 1,353,591 | 1.48 |
| BELGIUM | | | |
| Cofinimmo SA | 6,311 | 404,623 | 0.44 |
| CANADA | | | |
| Allied Properties Real Estate Investment Trust | 29,200 | 367,680 | 0.40 |
| Canadian Apartment Properties REIT | 20,500 | 723,545 | 0.79 |
| RioCan Real Estate Investment Trust | 78,900 | 1,054,555 | 1.16 |
| StorageVault Canada Inc | 351,491 | 1,373,281 | 1.50 |
| | | 3,519,061 | 3.85 |
| GERMANY | | | |
| LEG Immobilien SE | 18,261 | 1,359,434 | 1.49 |
| Vonovia SE | 75,329 | 2,115,897 | 2.31 |
| | | 3,475,331 | 3.80 |
| HONG KONG | | | |
| Hang Lung Properties Ltd | 741,000 | 798,452 | 0.88 |
| Link REIT | 269,500 | 1,337,661 | 1.46 |
| Sun Hung Kai Properties Ltd | 100,000 | 1,006,240 | 1.10 |
| | | 3,142,353 | 3.44 |
| JAPAN | | | |
| GLP J-REIT | 1,917 | 1,521,018 | 1.66 |
| Mitsui Fudosan Co Ltd | 84,200 | 2,279,062 | 2.49 |
| Mitsui Fudosan Logistics Park Inc | 164 | 464,485 | 0.51 |
| Nippon Prologis REIT Inc | 577 | 967,419 | 1.06 |
| | | 5,231,984 | 5.72 |
| SINGAPORE | | | |
| CapitaLand Investment Ltd/Singapore | 393,600 | 811,483 | 0.89 |
| SPAIN | | | |
| Cellnex Telecom SA 144A | 22,648 | 810,498 | 0.88 |
| UNITED KINGDOM | | | |
| Big Yellow Group Plc | 35,218 | 450,649 | 0.49 |
| Derwent London Plc | 56,250 | 1,374,437 | 1.50 |
| Safestore Holdings Plc | 93,849 | 915,657 | 1.00 |
| Segro Plc | 77,418 | 836,779 | 0.92 |
| Sirius Real Estate Ltd | 757,537 | 832,063 | 0.91 |
| | | 4,409,585 | 4.82 |
| UNITED STATES | | | |
| Agree Realty Corp | 27,699 | 1,530,626 | 1.67 |
| Alexandria Real Estate Equities Inc | 25,085 | 3,038,119 | 3.32 |
| American Homes 4 Rent (Preferred) | 8,400 | 203,574 | 0.22 |
| American Homes 4 Rent OLKB (Preferred) | 19,900 | 499,901 | 0.55 |
| American Tower Corp | 3,539 | 685,051 | 0.75 |
| Camden Property Trust | 3,847 | 360,239 | 0.39 |
| DiamondRock Hospitality Co (Preferred) | 16,757 | 429,375 | 0.47 |
| Digital Realty Trust Inc | 11,713 | 1,669,208 | 1.83 |
| Equinix Inc | 3,221 | 2,866,204 | 3.14 |
| Gaming and Leisure Properties Inc | 18,956 | 861,727 | 0.94 |
| Healthpeak Properties Inc | 182,532 | 3,016,207 | 3.30 |
| Invitation Homes Inc | 32,791 | 1,100,962 | 1.20 |
| National Storage Affiliates Trust (Preferred) | 49,300 | 1,145,426 | 1.25 |
| Outfront Media Inc | 69,691 | 993,186 | 1.09 |
| Pebblebrook Hotel Trust OL AMR (Preferred) | 13,324 | 287,447 | 0.32 |
| Pebblebrook Hotel Trust OLKB (Preferred) | 17,282 | 384,477 | 0.42 |
| Prologis Inc | 36,388 | 4,867,536 | 5.32 |

Invesco Global Income Real Estate Securities Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| Public Storage | 9,429 | 2,641,045 | 2.89 |
| Realty Income Corp | 14,612 | 759,158 | 0.83 |
| Rexford Industrial Realty Inc | 58,004 | 2,935,720 | 3.21 |
| Rexford Industrial Realty Inc (Preferred) | 72,800 | 1,660,021 | 1.82 |
| SITE Centers Corp (Preferred) | 38,500 | 931,652 | 1.02 |
| Sun Communities Inc | 9,652 | 1,265,775 | 1.38 |
| Terreno Realty Corp | 27,439 | 1,739,673 | 1.90 |
| UDR Inc | 29,115 | 1,029,413 | 1.13 |
| UMH Properties Inc (Preferred) | 77,400 | 1,763,608 | 1.93 |
| Ventas Inc | 35,160 | 1,492,062 | 1.63 |
| VICI Properties Inc | 46,262 | 1,365,867 | 1.49 |
| | | 41,523,259 | 45.41 |
| TOTAL EQUITIES | | 64,681,768 | 70.73 |
| BONDS | | | |
| AUSTRIA | | | |
| CA Immobilien Anlagen AG 0.875% EUR 05/02/2027 | 1,000,000 | 960,695 | 1.05 |
| BELGIUM | | | |
| VGP NV 1.5% EUR 08/04/2029 | 1,000,000 | 914,539 | 1.00 |
| NETHERLANDS | | | |
| CTP NV 0.875% EUR 20/01/2026 | 1,000,000 | 1,018,381 | 1.12 |
| UNITED STATES | | | |
| Benchmark 2020-IG2 Mortgage Trust 144A FRN 3.509% USD 15/09/2048 | 6,060,000 | 5,368,199 | 5.87 |
| Citigroup Commercial Mortgage Trust 2020-420K 144A FRN 3.312% USD 10/11/2042 | 1,000,000 | 797,410 | 0.87 |
| Citigroup Commercial Mortgage Trust 2020-555 144A FRN 3.503% USD 10/12/2041 | 100,000 | 73,718 | 0.08 |
| COMM 2019-GC44 Mortgage Trust 144A FRN 3.4% USD 15/08/2057 | 720,000 | 667,075 | 0.73 |
| Hawaii Hotel Trust 2019-MAUI 144A FRN 8.115% USD 15/05/2038 | 250,000 | 242,408 | 0.27 |
| Hilton USA Trust 2016-HHV 144A FRN 4.194% USD 05/11/2038 | 1,040,000 | 972,433 | 1.06 |
| Independence Plaza Trust 2018-INDP 144A 4.996% USD 10/07/2035 | 5,200,000 | 4,832,596 | 5.29 |
| Morgan Stanley Capital I Trust 2018-SUN 144A FRN 8.173% USD 15/07/2035 | 1,650,000 | 1,598,351 | 1.75 |
| Natixis Commercial Mortgage Securities Trust 2020-2PAC 144A FRN 3.5% USD 15/01/2037 | 800,000 | 546,808 | 0.60 |
| Natixis Commercial Mortgage Securities Trust 2020-2PAC OLKB 144A FRN 3.5% USD 15/01/2037 | 100,000 | 77,179 | 0.08 |
| RLJ Lodging Trust LP 144A 3.75% USD 01/07/2026 | 500,000 | 470,439 | 0.51 |
| SBA Communications Corp 3.125% USD 01/02/2029 | 1,282,000 | 1,137,105 | 1.24 |
| STWD Trust 2021-FLWR 144A FRN 7.356% USD 15/07/2036 | 800,000 | 784,239 | 0.86 |
| STWD Trust 2021-FLWR 144A FRN 8.105% USD 15/07/2036 | 500,000 | 485,228 | 0.53 |
| Welltower OP LLC 4.5% GBP 01/12/2034 | 800,000 | 913,911 | 1.00 |
| | | 18,967,099 | 20.74 |
| TOTAL BONDS | | 21,860,714 | 23.91 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 86,542,482 | 94.64 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 4,515,315 | 4,515,315 | 4.94 |
| TOTAL OPEN-ENDED FUNDS | | 4,515,315 | 4.94 |
| Total Investments | | 91,057,797 | 99.58 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Gold & Special Minerals Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| AUSTRALIA | | | |
| Bellevue Gold Ltd | 1,937,942 | 1,915,369 | 3.38 |
| Capricorn Metals Ltd | 55,096 | 168,985 | 0.30 |
| De Grey Mining Ltd | 2,329,071 | 1,902,054 | 3.36 |
| Emerald Resources NL | 190,300 | 340,966 | 0.60 |
| Evolution Mining Ltd | 854,526 | 1,630,087 | 2.88 |
| Genesis Minerals Ltd | 358,300 | 355,272 | 0.63 |
| Gold Road Resources Ltd | 1,062,783 | 1,019,842 | 1.80 |
| Northern Star Resources Ltd | 380,828 | 3,180,044 | 5.62 |
| Ramelius Resources Ltd | 1,008,371 | 941,092 | 1.66 |
| Westgold Resources Ltd | 10,800 | 13,686 | 0.02 |
| | | 11,467,397 | 20.25 |
| CANADA | | | |
| Agnico Eagle Mines Ltd CAD | 16,301 | 781,214 | 1.38 |
| Agnico Eagle Mines Ltd USD | 61,530 | 2,950,624 | 5.21 |
| Alamos Gold Inc | 144,350 | 1,664,651 | 2.94 |
| Allied Gold Corp | 28,829 | 61,963 | 0.11 |
| Aris Mining Corp | 81,070 | 222,713 | 0.39 |
| Artemis Gold Inc | 202,896 | 1,054,611 | 1.86 |
| Aya Gold & Silver Inc | 124,169 | 880,648 | 1.56 |
| B2Gold Corp | 387,741 | 908,829 | 1.60 |
| Barrick Gold Corp | 188,038 | 2,693,502 | 4.76 |
| Calibre Mining Corp | 547,726 | 597,655 | 1.06 |
| Capstone Copper Corp | 124,906 | 642,711 | 1.14 |
| Centerra Gold Inc | 58,500 | 290,648 | 0.51 |
| Coppernico Metals Inc | 149,300 | 5,225 | 0.01 |
| Dundee Precious Metals Inc | 51,713 | 337,812 | 0.60 |
| Eldorado Gold Corp | 99,529 | 1,009,340 | 1.78 |
| Equinox Gold Corp | 75,719 | 300,739 | 0.53 |
| Filo Corp | 10,410 | 165,887 | 0.29 |
| First Quantum Minerals Ltd | 46,659 | 425,673 | 0.75 |
| Foran Mining Corp | 39,300 | 109,929 | 0.19 |
| G Mining Ventures Corp | 30,700 | 40,775 | 0.07 |
| Hudbay Minerals Inc | 29,778 | 172,529 | 0.30 |
| i-80 Gold Corp | 155,900 | 194,779 | 0.34 |
| IAMGOLD Corp | 195,800 | 505,279 | 0.89 |
| Ivanhoe Mines Ltd | 264,665 | 2,786,757 | 4.92 |
| K92 Mining Inc | 305,160 | 1,247,428 | 2.20 |
| Karora Resources Inc | 421,088 | 1,252,244 | 2.21 |
| Kinross Gold Corp | 211,201 | 1,009,181 | 1.78 |
| Lundin Gold Inc | 101,647 | 1,153,829 | 2.04 |
| MAG Silver Corp | 59,281 | 487,919 | 0.86 |
| New Found Gold Corp | 1,500 | 4,621 | 0.01 |
| New Gold Inc | 295,200 | 349,547 | 0.62 |
| Novagold Resources Inc | 46,400 | 108,649 | 0.19 |
| OceanaGold Corp | 626,415 | 971,896 | 1.72 |
| Orla Mining Ltd | 227,251 | 739,953 | 1.31 |
| Osisko Gold Royalties Ltd | 90,028 | 1,237,398 | 2.19 |
| Osisko Mining Inc | 110,400 | 200,024 | 0.35 |
| Seabridge Gold Inc | 300 | 3,342 | 0.01 |
| SilverCrest Metals Inc | 116,165 | 579,483 | 1.02 |
| Torex Gold Resources Inc | 29,200 | 297,124 | 0.52 |
| Triple Flag Precious Metals Corp | 63,480 | 780,561 | 1.38 |
| Wesdome Gold Mines Ltd | 122,080 | 805,469 | 1.42 |
| Wheaton Precious Metals Corp | 37,300 | 1,481,578 | 2.62 |
| | | 31,514,739 | 55.64 |

Invesco Gold & Special Minerals Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| SOUTH AFRICA | | | |
| DRDGOLD Ltd ADR | 2,491 | 16,450 | 0.03 |
| Gold Fields Ltd ADR | 113,922 | 1,415,802 | 2.50 |
| Sibanye Stillwater Ltd ADR | 156,133 | 627,181 | 1.11 |
| | | 2,059,433 | 3.64 |
| UNITED KINGDOM | | | |
| Adriatic Metals Plc | 88,048 | 195,608 | 0.35 |
| Anglogold Ashanti Plc | 71,620 | 1,287,865 | 2.27 |
| Aura Minerals Inc | 81,775 | 514,862 | 0.91 |
| Centamin Plc | 20,700 | 23,843 | 0.04 |
| Endeavour Mining Plc | 71,569 | 1,157,394 | 2.04 |
| | | 3,179,572 | 5.61 |
| UNITED STATES | | | |
| A-Mark Precious Metals Inc | 20,915 | 532,122 | 0.94 |
| Freeport-McMoRan Inc | 49,132 | 1,830,120 | 3.23 |
| Hecla Mining Co | 71,112 | 242,404 | 0.43 |
| Ivanhoe Electric Inc /US | 97,574 | 722,966 | 1.28 |
| MP Materials Corp | 6,500 | 98,567 | 0.18 |
| Newmont Corp | 72,742 | 2,171,049 | 3.83 |
| Ormat Technologies Inc | 9,970 | 641,831 | 1.13 |
| Piedmont Lithium Inc | 23,374 | 322,747 | 0.57 |
| Royal Gold Inc | 5,451 | 551,654 | 0.97 |
| | | 7,113,460 | 12.56 |
| TOTAL EQUITIES | | 55,334,601 | 97.70 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 55,334,601 | 97.70 |
| OTHER TRANSFERABLE SECURITIES | | | |
| EQUITIES | | | |
| AUSTRALIA | | | |
| Firefinch Ltd ¹ | 574,620 | 26,139 | 0.05 |
| TOTAL EQUITIES | | 26,139 | 0.05 |
| TOTAL OTHER TRANSFERABLE SECURITIES | | 26,139 | 0.05 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 640,914 | 640,914 | 1.13 |
| TOTAL OPEN-ENDED FUNDS | | 640,914 | 1.13 |
| Total Investments | | 56,001,654 | 98.88 |

¹Securities valued at fair market value as determined in good faith pursuant to procedures established by the Directors.

The accompanying notes form an integral part of these financial statements.

Invesco Metaverse and AI Fund (formerly Invesco Metaverse Fund)¹

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| BASIC MATERIALS | | | |
| Shin-Etsu Chemical Co Ltd | 74,000 | 3,147,167 | 2.00 |
| COMMUNICATIONS | | | |
| Alibaba Group Holding Ltd | 105,100 | 972,991 | 0.62 |
| Alphabet Inc - A Shares | 42,558 | 5,788,930 | 3.68 |
| Amazon.com Inc | 58,662 | 10,121,741 | 6.44 |
| Meta Platforms Inc | 21,650 | 10,443,070 | 6.64 |
| Reply SpA | 29,208 | 4,053,821 | 2.58 |
| Tencent Holdings Ltd | 114,200 | 4,028,115 | 2.56 |
| | | 35,408,668 | 22.52 |
| CONSUMER, CYCLICAL | | | |
| LVMH Moët Hennessy Louis Vuitton SE | 3,410 | 3,125,081 | 1.99 |
| Nintendo Co Ltd | 41,200 | 2,306,767 | 1.47 |
| Sony Group Corp | 40,400 | 3,485,146 | 2.21 |
| Universal Music Group NV | 103,702 | 3,233,639 | 2.06 |
| | | 12,150,633 | 7.73 |
| FINANCIAL | | | |
| American Tower Corp | 27,791 | 5,379,555 | 3.42 |
| INDUSTRIAL | | | |
| Hoya Corp | 20,100 | 2,609,151 | 1.66 |
| Infrastrutture Wireless Italiane SpA 144A | 183,412 | 2,050,789 | 1.30 |
| Largan Precision Co Ltd | 4,000 | 327,342 | 0.21 |
| Murata Manufacturing Co Ltd | 114,600 | 2,304,239 | 1.46 |
| Yageo Corp | 71,000 | 1,250,995 | 0.80 |
| | | 8,542,516 | 5.43 |
| TECHNOLOGY | | | |
| Accenture Plc | 15,177 | 5,726,883 | 3.64 |
| Adobe Inc | 10,157 | 5,594,571 | 3.56 |
| Analog Devices Inc | 16,579 | 3,106,314 | 1.98 |
| Apple Inc | 28,519 | 5,166,363 | 3.29 |
| Autodesk Inc | 8,922 | 2,270,494 | 1.44 |
| Broadcom Inc | 6,840 | 8,796,324 | 5.59 |
| Capcom Co Ltd | 56,900 | 2,282,827 | 1.45 |
| Disco Corp | 5,800 | 1,858,983 | 1.18 |
| EPAM Systems Inc | 6,140 | 1,871,730 | 1.19 |
| MediaTek Inc | 97,000 | 3,489,665 | 2.22 |
| Microsoft Corp | 28,828 | 11,733,204 | 7.46 |
| NetEase Inc | 133,400 | 2,995,828 | 1.91 |
| NVIDIA Corp | 12,330 | 9,539,559 | 6.07 |
| ROBLOX Corp | 55,474 | 2,220,998 | 1.41 |
| Samsung Electronics Co Ltd | 114,907 | 6,323,089 | 4.02 |
| SK Hynix Inc | 23,018 | 2,695,271 | 1.71 |
| Taiwan Semiconductor Manufacturing Co Ltd | 296,000 | 6,455,395 | 4.10 |
| Take-Two Interactive Software Inc | 18,067 | 2,660,923 | 1.69 |
| Texas Instruments Inc | 19,397 | 3,157,723 | 2.01 |
| Tokyo Electron Ltd | 8,600 | 2,105,521 | 1.34 |
| | | 90,051,665 | 57.26 |
| TOTAL EQUITIES | | 154,680,204 | 98.36 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| | | 154,680,204 | 98.36 |
| Total Investments | | 154,680,204 | 98.36 |

¹ Effective 18 January 2024, Invesco Metaverse Fund changed its name to Invesco Metaverse and AI Fund.

The accompanying notes form an integral part of these financial statements.

Invesco Responsible Global Real Assets Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| AUSTRALIA | | | |
| Dexus | 43,441 | 206,741 | 1.11 |
| Transurban Group | 16,117 | 141,375 | 0.76 |
| | | 348,116 | 1.87 |
| CANADA | | | |
| Agnico Eagle Mines Ltd | 4,948 | 237,129 | 1.27 |
| Canadian Apartment Properties REIT | 4,500 | 158,827 | 0.85 |
| Canfor Corp | 32,450 | 398,502 | 2.14 |
| Enbridge Inc | 27,826 | 955,608 | 5.12 |
| Interfor Corp | 24,111 | 362,624 | 1.94 |
| Keyera Corp | 10,369 | 254,690 | 1.37 |
| Nutrien Ltd | 6,023 | 317,128 | 1.70 |
| Pembina Pipeline Corp | 3,361 | 116,529 | 0.63 |
| RioCan Real Estate Investment Trust | 26,500 | 354,191 | 1.90 |
| | | 3,155,228 | 16.92 |
| CAYMAN ISLANDS | | | |
| ENN Energy Holdings Ltd | 40,100 | 328,354 | 1.76 |
| FINLAND | | | |
| Stora Enso Oyj | 15,325 | 191,528 | 1.03 |
| FRANCE | | | |
| Vinci SA | 3,327 | 427,190 | 2.29 |
| HONG KONG | | | |
| Hang Lung Properties Ltd | 324,000 | 349,121 | 1.87 |
| Link REIT | 74,400 | 369,283 | 1.98 |
| Swire Properties Ltd | 68,400 | 140,938 | 0.76 |
| | | 859,342 | 4.61 |
| ITALY | | | |
| Infrastrutture Wireless Italiane SpA 144A | 27,103 | 303,048 | 1.63 |
| JAPAN | | | |
| GLP J-REIT | 277 | 219,782 | 1.18 |
| Mitsui Fudosan Co Ltd | 9,500 | 257,139 | 1.38 |
| Nippon Prologis REIT Inc | 136 | 228,022 | 1.22 |
| | | 704,943 | 3.78 |
| MEXICO | | | |
| Grupo Aeroportuario del Pacifico SAB de CV ADR | 633 | 92,247 | 0.49 |
| SINGAPORE | | | |
| CapitaLand Investment Ltd/Singapore | 88,800 | 183,078 | 0.98 |
| Frasers Logistics & Commercial Trust | 224,100 | 170,594 | 0.92 |
| | | 353,672 | 1.90 |
| SPAIN | | | |
| Cellnex Telecom SA 144A | 17,580 | 629,131 | 3.37 |
| SWEDEN | | | |
| Billerud Aktiebolag | 15,996 | 136,603 | 0.73 |
| UNITED KINGDOM | | | |
| Derwent London Plc | 1,909 | 46,645 | 0.25 |
| National Grid Plc | 43,458 | 573,818 | 3.08 |
| Safestore Holdings Plc | 41,774 | 407,576 | 2.18 |
| | | 1,028,039 | 5.51 |

Invesco Responsible Global Real Assets Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED STATES | | | |
| Agree Realty Corp | 6,796 | 375,542 | 2.01 |
| Alexandria Real Estate Equities Inc | 3,013 | 364,913 | 1.96 |
| American Tower Corp | 3,326 | 643,820 | 3.45 |
| American Water Works Co Inc | 4,782 | 563,571 | 3.02 |
| Archer-Daniels-Midland Co | 3,993 | 211,548 | 1.13 |
| Camden Property Trust | 4,115 | 385,335 | 2.07 |
| Cheniere Energy Inc | 4,035 | 616,929 | 3.31 |
| Corteva Inc | 4,900 | 267,000 | 1.43 |
| Digital Realty Trust Inc | 922 | 131,393 | 0.71 |
| Equinix Inc | 818 | 727,897 | 3.90 |
| Essential Utilities Inc | 15,898 | 552,858 | 2.97 |
| Healthpeak Properties Inc | 18,197 | 300,692 | 1.61 |
| Invitation Homes Inc | 9,229 | 309,865 | 1.66 |
| Kinder Morgan Inc | 26,622 | 456,490 | 2.45 |
| ONEOK Inc | 6,722 | 499,495 | 2.68 |
| Prologis Inc | 5,015 | 670,845 | 3.60 |
| Public Storage | 1,990 | 557,395 | 2.99 |
| RLJ Lodging Trust | 7,125 | 83,690 | 0.45 |
| SBA Communications Corp | 476 | 97,546 | 0.52 |
| Simon Property Group Inc | 1,301 | 194,608 | 1.04 |
| SITE Centers Corp | 13,273 | 180,887 | 0.97 |
| Summit Hotel Properties Inc | 19,509 | 128,071 | 0.69 |
| Sun Communities Inc | 3,426 | 449,290 | 2.41 |
| Targa Resources Corp | 6,485 | 631,068 | 3.38 |
| Ventas Inc | 5,194 | 220,414 | 1.18 |
| Williams Cos Inc/The | 14,186 | 499,806 | 2.68 |
| | | 10,120,968 | 54.27 |
| TOTAL EQUITIES | | 18,678,409 | 100.16 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 18,678,409 | 100.16 |
| Total Investments | | 18,678,409 | 100.16 |

The accompanying notes form an integral part of these financial statements.

Invesco Social Progress Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| AUSTRALIA | | | |
| ALS Ltd | 2,419 | 17,268 | 0.13 |
| ANZ Group Holdings Ltd | 2,027 | 34,583 | 0.26 |
| BlueScope Steel Ltd | 1,269 | 17,325 | 0.13 |
| Commonwealth Bank of Australia | 577 | 40,196 | 0.30 |
| National Australia Bank Ltd | 2,251 | 45,561 | 0.35 |
| QBE Insurance Group Ltd | 1,298 | 13,427 | 0.10 |
| SEEK Ltd | 5,177 | 81,103 | 0.61 |
| Sonic Healthcare Ltd | 859 | 15,356 | 0.12 |
| Steadfast Group Ltd | 8,375 | 28,970 | 0.22 |
| Stockland | 17,542 | 46,991 | 0.36 |
| Suncorp Group Ltd | 2,591 | 23,686 | 0.18 |
| Westpac Banking Corp | 2,805 | 44,188 | 0.33 |
| | | 408,654 | 3.09 |
| AUSTRIA | | | |
| ANDRITZ AG | 681 | 38,477 | 0.29 |
| BELGIUM | | | |
| Umicore SA | 3,578 | 69,002 | 0.52 |
| CANADA | | | |
| Canadian Imperial Bank of Commerce | 626 | 26,698 | 0.20 |
| CGI Inc | 210 | 22,201 | 0.17 |
| First Capital Real Estate Investment Trust | 1,400 | 14,948 | 0.11 |
| Hydro One Ltd 144A | 959 | 26,287 | 0.20 |
| Loblaws Cos Ltd | 433 | 43,311 | 0.33 |
| National Bank of Canada | 217 | 15,618 | 0.12 |
| Power Corp of Canada | 960 | 25,362 | 0.19 |
| Royal Bank of Canada | 423 | 37,602 | 0.28 |
| Stantec Inc | 525 | 41,058 | 0.31 |
| Sun Life Financial Inc | 1,001 | 49,693 | 0.38 |
| Thomson Reuters Corp | 303 | 43,821 | 0.33 |
| Toronto-Dominion Bank/The | 228 | 12,486 | 0.10 |
| | | 359,085 | 2.72 |
| DENMARK | | | |
| Danske Bank A/S | 956 | 25,458 | 0.19 |
| FINLAND | | | |
| Nokia Oyj | 3,963 | 12,959 | 0.10 |
| Nordea Bank Abp | 1,543 | 17,394 | 0.13 |
| | | 30,353 | 0.23 |
| FRANCE | | | |
| Air Liquide SA | 226 | 42,669 | 0.32 |
| Amundi SA 144A | 214 | 13,081 | 0.10 |
| AXA SA | 935 | 30,740 | 0.23 |
| Cie de Saint-Gobain SA | 579 | 41,300 | 0.31 |
| Credit Agricole SA | 2,109 | 26,571 | 0.20 |
| Danone SA | 1,308 | 77,604 | 0.59 |
| Dassault Systemes SE | 1,296 | 56,337 | 0.43 |
| Eiffage SA | 432 | 43,859 | 0.33 |
| Elis SA | 1,149 | 24,118 | 0.18 |
| EssilorLuxottica SA | 95 | 18,823 | 0.14 |
| Legrand SA | 218 | 20,313 | 0.15 |
| L'Oreal SA | 127 | 56,245 | 0.43 |
| Orange SA | 1,610 | 17,237 | 0.13 |
| Sanofi SA | 2,497 | 221,721 | 1.68 |
| Schneider Electric SE | 236 | 49,247 | 0.37 |
| SCOR SE | 554 | 15,739 | 0.12 |
| Societe Generale SA | 551 | 12,414 | 0.10 |
| Veolia Environnement SA | 2,630 | 77,112 | 0.58 |
| | | 845,130 | 6.39 |

Invesco Social Progress Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| GERMANY | | | |
| Allianz SE | 119 | 30,033 | 0.23 |
| Beiersdorf AG | 100 | 13,377 | 0.10 |
| Deutsche Bank AG | 2,777 | 34,571 | 0.26 |
| Deutsche Telekom AG | 1,768 | 39,024 | 0.30 |
| Evonik Industries AG | 798 | 13,488 | 0.10 |
| Fresenius Medical Care AG | 470 | 16,774 | 0.13 |
| Fresenius SE & Co KGaA | 717 | 18,889 | 0.14 |
| Henkel AG & Co KGaA (Preferred) | 268 | 18,546 | 0.14 |
| HOCHTIEF AG | 509 | 55,736 | 0.42 |
| LEG Immobilien SE | 241 | 16,559 | 0.13 |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | 64 | 27,661 | 0.21 |
| SAP SE | 202 | 34,902 | 0.26 |
| Siemens Healthineers AG 144A | 887 | 49,583 | 0.37 |
| | | 369,143 | 2.79 |
| IRELAND | | | |
| Accenture Plc | 125 | 43,534 | 0.33 |
| Linde Plc | 84 | 34,957 | 0.27 |
| Medtronic Plc | 2,635 | 202,674 | 1.53 |
| | | 281,165 | 2.13 |
| ISRAEL | | | |
| Bank Hapoalim BM | 2,376 | 20,715 | 0.16 |
| ITALY | | | |
| Assicurazioni Generali SpA | 1,446 | 31,689 | 0.24 |
| BPER Banca | 3,765 | 14,028 | 0.11 |
| Hera SpA | 6,191 | 19,948 | 0.15 |
| Intesa Sanpaolo SpA | 11,421 | 33,666 | 0.25 |
| Poste Italiane SpA 144A | 1,357 | 14,700 | 0.11 |
| UniCredit SpA | 1,321 | 41,159 | 0.31 |
| | | 155,190 | 1.17 |
| JAPAN | | | |
| Aeon Co Ltd | 800 | 17,599 | 0.13 |
| Dai-ichi Life Holdings Inc | 700 | 14,675 | 0.11 |
| Daiichi Sankyo Co Ltd | 2,600 | 79,706 | 0.60 |
| Daiwa House Industry Co Ltd | 900 | 23,957 | 0.18 |
| Dowa Holdings Co Ltd | 600 | 19,295 | 0.15 |
| Ebara Corp | 300 | 23,284 | 0.18 |
| FUJIFILM Holdings Corp | 800 | 46,822 | 0.35 |
| Honda Motor Co Ltd | 3,600 | 39,457 | 0.30 |
| Horiba Ltd | 700 | 62,677 | 0.47 |
| Hulic Co Ltd | 11,300 | 103,728 | 0.78 |
| Japan Post Bank Co Ltd | 2,000 | 19,636 | 0.15 |
| Japan Post Holdings Co Ltd | 3,400 | 30,271 | 0.23 |
| Japan Post Insurance Co Ltd | 1,200 | 20,360 | 0.15 |
| Kao Corp | 400 | 14,015 | 0.11 |
| KDDI Corp | 1,200 | 33,640 | 0.25 |
| Konica Minolta Inc | 5,800 | 17,623 | 0.13 |
| Kubota Corp | 1,000 | 13,474 | 0.10 |
| Kuraray Co Ltd | 1,800 | 16,734 | 0.13 |
| Kurita Water Industries Ltd | 2,500 | 93,326 | 0.71 |
| Lion Corp | 2,200 | 17,858 | 0.14 |
| Mitsubishi Electric Corp | 1,200 | 17,561 | 0.13 |
| Mizuho Financial Group Inc | 1,900 | 32,699 | 0.25 |
| MS&AD Insurance Group Holdings Inc | 400 | 18,260 | 0.14 |
| NEC Corp | 300 | 18,622 | 0.14 |
| NGK Insulators Ltd | 4,300 | 51,645 | 0.39 |
| Nippon Express Holdings Inc | 300 | 14,646 | 0.11 |
| Nippon Telegraph & Telephone Corp | 40,000 | 44,880 | 0.34 |
| Nishimatsu Construction Co Ltd | 900 | 25,165 | 0.19 |
| Niterra Co Ltd | 600 | 16,746 | 0.13 |
| Nitto Denko Corp | 400 | 33,759 | 0.26 |
| Nomura Holdings Inc | 2,600 | 13,603 | 0.10 |

Invesco Social Progress Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|-------------------------------------|----------------|---------------------|-----------------|
| JAPAN (continued) | | | |
| Obayashi Corp | 2,000 | 17,812 | 0.13 |
| Recruit Holdings Co Ltd | 600 | 22,304 | 0.17 |
| Ryohin Keikaku Co Ltd | 1,000 | 14,530 | 0.11 |
| Sanwa Holdings Corp | 2,300 | 37,494 | 0.28 |
| Secom Co Ltd | 700 | 47,095 | 0.36 |
| Sekisui Chemical Co Ltd | 1,400 | 18,136 | 0.14 |
| Sekisui House Ltd | 1,500 | 30,827 | 0.23 |
| Sompo Holdings Inc | 300 | 16,217 | 0.12 |
| Sony Group Corp | 500 | 39,810 | 0.30 |
| Sumitomo Forestry Co Ltd | 600 | 15,773 | 0.12 |
| Sumitomo Mitsui Financial Group Inc | 600 | 30,759 | 0.23 |
| Takeda Pharmaceutical Co Ltd | 2,000 | 53,983 | 0.41 |
| TDK Corp | 300 | 14,366 | 0.11 |
| Tokio Marine Holdings Inc | 700 | 18,827 | 0.14 |
| TOPPAN Holdings Inc | 600 | 13,116 | 0.10 |
| Toyota Motor Corp | 3,500 | 77,879 | 0.59 |
| Unicharm Corp | 1,100 | 33,689 | 0.26 |
| | | 1,498,340 | 11.33 |
| LUXEMBOURG | | | |
| SES SA | 2,818 | 17,556 | 0.13 |
| MULTINATIONAL | | | |
| Unibail-Rodamco-Westfield | 994 | 67,990 | 0.51 |
| NETHERLANDS | | | |
| ING Groep NV | 1,037 | 13,147 | 0.10 |
| Koninklijke Ahold Delhaize NV | 834 | 22,962 | 0.17 |
| Koninklijke KPN NV | 4,235 | 14,380 | 0.11 |
| NN Group NV | 618 | 25,431 | 0.19 |
| Prosus NV | 1,621 | 43,702 | 0.33 |
| STMicroelectronics NV | 415 | 17,219 | 0.13 |
| Wolters Kluwer NV | 386 | 56,385 | 0.43 |
| | | 193,226 | 1.46 |
| NEW ZEALAND | | | |
| Meridian Energy Ltd | 32,067 | 105,626 | 0.80 |
| NORWAY | | | |
| Yara International ASA | 456 | 13,151 | 0.10 |
| SINGAPORE | | | |
| Flex Ltd | 1,008 | 25,887 | 0.20 |
| Oversea-Chinese Banking Corp Ltd | 1,600 | 14,238 | 0.11 |
| United Overseas Bank Ltd | 700 | 13,423 | 0.10 |
| | | 53,548 | 0.41 |
| SPAIN | | | |
| Acciona SA | 283 | 29,312 | 0.22 |
| Banco Bilbao Vizcaya Argentaria SA | 3,477 | 32,253 | 0.24 |
| Banco Santander SA | 7,756 | 29,969 | 0.23 |
| Telefonica SA | 7,821 | 29,833 | 0.23 |
| | | 121,367 | 0.92 |
| SWEDEN | | | |
| Essity AB | 1,187 | 25,526 | 0.19 |
| Investor AB | 2,402 | 55,296 | 0.42 |
| Telefonaktiebolaget LM Ericsson | 3,581 | 18,000 | 0.13 |
| Telia Co AB | 7,736 | 17,025 | 0.13 |
| Trelleborg AB | 863 | 28,911 | 0.22 |
| | | 144,758 | 1.09 |

Invesco Social Progress Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|-------------------------------------|----------------|---------------------|-----------------|
| SWITZERLAND | | | |
| ABB Ltd | 671 | 28,544 | 0.22 |
| Kuehne + Nagel International AG | 74 | 22,924 | 0.17 |
| Nestle SA | 407 | 39,030 | 0.30 |
| Swiss Re AG | 175 | 19,545 | 0.15 |
| Temenos AG | 215 | 14,831 | 0.11 |
| UBS Group AG | 1,267 | 33,662 | 0.25 |
| | | 158,536 | 1.20 |
| UNITED KINGDOM | | | |
| 3i Group Plc | 1,842 | 53,101 | 0.40 |
| Associated British Foods Plc | 904 | 23,976 | 0.18 |
| Aviva Plc | 4,450 | 23,238 | 0.18 |
| Barclays Plc | 13,355 | 25,718 | 0.19 |
| Bellway Plc | 575 | 17,858 | 0.14 |
| Experian Plc | 353 | 13,997 | 0.11 |
| HSBC Holdings Plc | 6,771 | 48,380 | 0.37 |
| Informa Plc | 4,778 | 45,858 | 0.35 |
| Johnson Matthey Plc | 2,643 | 47,578 | 0.36 |
| Kainos Group Plc | 1,507 | 19,567 | 0.15 |
| Legal & General Group Plc | 6,619 | 18,749 | 0.14 |
| NatWest Group Plc | 7,105 | 20,030 | 0.15 |
| Pearson Plc | 8,835 | 98,092 | 0.74 |
| Pennon Group Plc | 2,832 | 22,295 | 0.17 |
| RELX Plc | 2,656 | 107,470 | 0.81 |
| Severn Trent Plc | 2,928 | 86,973 | 0.66 |
| Standard Chartered Plc | 2,420 | 18,818 | 0.14 |
| United Utilities Group Plc | 8,466 | 103,050 | 0.78 |
| Vodafone Group Plc | 22,542 | 18,573 | 0.14 |
| | | 813,321 | 6.16 |
| UNITED STATES | | | |
| Abbott Laboratories | 2,676 | 296,573 | 2.24 |
| Adobe Inc | 167 | 84,899 | 0.64 |
| Advanced Micro Devices Inc | 279 | 45,267 | 0.34 |
| Alexandria Real Estate Equities Inc | 142 | 15,873 | 0.12 |
| American Water Works Co Inc | 704 | 76,577 | 0.58 |
| Amgen Inc | 1,200 | 307,290 | 2.32 |
| Analog Devices Inc | 90 | 15,564 | 0.12 |
| Archer-Daniels-Midland Co | 436 | 21,320 | 0.16 |
| Atlassian Corp | 153 | 29,125 | 0.22 |
| Autodesk Inc | 75 | 17,616 | 0.13 |
| Autoliv Inc | 1,294 | 136,215 | 1.03 |
| Automatic Data Processing Inc | 144 | 33,413 | 0.25 |
| AvalonBay Communities Inc | 224 | 36,422 | 0.28 |
| Bank of New York Mellon Corp/The | 794 | 40,718 | 0.31 |
| Bath & Body Works Inc | 518 | 23,051 | 0.17 |
| Becton Dickinson & Co | 429 | 94,657 | 0.72 |
| Best Buy Co Inc | 358 | 26,283 | 0.20 |
| Bristol-Myers Squibb Co | 4,126 | 193,875 | 1.47 |
| Capital One Financial Corp | 455 | 57,616 | 0.44 |
| CDW Corp/DE | 351 | 79,210 | 0.60 |
| Cencora Inc | 468 | 102,022 | 0.77 |
| Charter Communications Inc | 115 | 30,553 | 0.23 |
| Cintas Corp | 107 | 62,214 | 0.47 |
| Cisco Systems Inc | 1,657 | 73,457 | 0.56 |
| Citigroup Inc | 1,720 | 87,217 | 0.66 |
| Clean Harbors Inc | 220 | 36,749 | 0.28 |
| Colgate-Palmolive Co | 1,162 | 93,155 | 0.70 |
| Corning Inc | 542 | 16,030 | 0.12 |
| Danaher Corp | 384 | 90,544 | 0.68 |
| DENTSPLY SIRONA Inc | 524 | 16,089 | 0.12 |
| Dexcom Inc | 385 | 40,525 | 0.31 |
| DXC Technology Co | 934 | 18,544 | 0.14 |
| East West Bancorp Inc | 204 | 13,532 | 0.10 |
| eBay Inc | 1,673 | 73,780 | 0.56 |

Invesco Social Progress Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| Ecolab Inc | 307 | 63,703 | 0.48 |
| Edwards Lifesciences Corp | 179 | 14,191 | 0.11 |
| Encompass Health Corp | 763 | 52,587 | 0.40 |
| Equinix Inc | 18 | 14,783 | 0.11 |
| Essential Utilities Inc | 1,190 | 38,195 | 0.29 |
| Essex Property Trust Inc | 59 | 12,484 | 0.09 |
| Eversource Energy | 2,130 | 115,148 | 0.87 |
| Fifth Third Bancorp | 486 | 15,003 | 0.11 |
| Fiserv Inc | 417 | 56,887 | 0.43 |
| FNB Corp/PA | 1,422 | 17,387 | 0.13 |
| Gilead Sciences Inc | 2,728 | 183,042 | 1.38 |
| Goldman Sachs Group Inc/The | 55 | 19,918 | 0.15 |
| Hartford Financial Services Group Inc/The | 462 | 40,729 | 0.31 |
| Hologic Inc | 237 | 16,201 | 0.12 |
| HP Inc | 1,644 | 43,504 | 0.33 |
| Huntington Bancshares Inc/OH | 1,536 | 18,230 | 0.14 |
| Huntsman Corp | 734 | 17,083 | 0.13 |
| Illinois Tool Works Inc | 149 | 36,075 | 0.27 |
| Ingersoll Rand Inc | 496 | 41,044 | 0.31 |
| Ingredion Inc | 183 | 19,644 | 0.15 |
| Intel Corp | 1,023 | 39,580 | 0.30 |
| Intuitive Surgical Inc | 542 | 193,159 | 1.46 |
| IQVIA Holdings Inc | 90 | 20,757 | 0.16 |
| Jabil Inc | 375 | 49,077 | 0.37 |
| JPMorgan Chase & Co | 1,207 | 205,089 | 1.55 |
| Kimberly-Clark Corp | 468 | 52,394 | 0.40 |
| Kohl's Corp | 561 | 14,457 | 0.11 |
| Laboratory Corp of America Holdings | 90 | 17,830 | 0.13 |
| ManpowerGroup Inc | 196 | 13,155 | 0.10 |
| Merck & Co Inc | 4,723 | 559,001 | 4.23 |
| MetLife Inc | 261 | 16,678 | 0.13 |
| Microchip Technology Inc | 498 | 37,673 | 0.29 |
| Microsoft Corp | 696 | 261,455 | 1.98 |
| Motorola Solutions Inc | 127 | 38,829 | 0.29 |
| Nordstrom Inc | 882 | 17,293 | 0.13 |
| Oracle Corp | 498 | 51,243 | 0.39 |
| Palo Alto Networks Inc | 136 | 39,587 | 0.30 |
| PNC Financial Services Group Inc/The | 94 | 12,610 | 0.10 |
| Procter & Gamble Co/The | 1,377 | 203,443 | 1.54 |
| Prudential Financial Inc | 225 | 22,393 | 0.17 |
| QUALCOMM Inc | 646 | 92,685 | 0.70 |
| Republic Services Inc | 876 | 150,409 | 1.14 |
| ResMed Inc | 109 | 17,480 | 0.13 |
| S&P Global Inc | 60 | 23,745 | 0.18 |
| Salesforce Inc | 348 | 96,133 | 0.73 |
| ServiceNow Inc | 78 | 54,545 | 0.41 |
| SLM Corp | 1,200 | 22,668 | 0.17 |
| State Street Corp | 369 | 24,926 | 0.19 |
| Stryker Corp | 774 | 251,155 | 1.90 |
| Synchrony Financial | 1,454 | 54,710 | 0.41 |
| Target Corp | 336 | 46,943 | 0.36 |
| Truist Financial Corp | 505 | 16,170 | 0.12 |
| Tyler Technologies Inc | 160 | 64,667 | 0.49 |
| United Rentals Inc | 103 | 64,996 | 0.49 |
| Universal Health Services Inc | 152 | 22,669 | 0.17 |
| Unum Group | 609 | 27,732 | 0.21 |
| Valmont Industries Inc | 94 | 18,353 | 0.14 |
| Veeva Systems Inc | 90 | 18,671 | 0.14 |
| Vertex Pharmaceuticals Inc | 542 | 213,626 | 1.62 |
| Viatis Inc | 3,131 | 35,484 | 0.27 |
| Visa Inc | 497 | 130,896 | 0.99 |
| Walgreens Boots Alliance Inc | 2,324 | 45,351 | 0.34 |
| Walmart Inc | 1,977 | 108,803 | 0.82 |
| Walt Disney Co/The | 360 | 36,776 | 0.28 |
| Waste Management Inc | 1,315 | 251,606 | 1.90 |

Invesco Social Progress Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|-----------------------|-----------------------------|-------------------------|
| UNITED STATES (continued) | | | |
| West Pharmaceutical Services Inc | 50 | 16,471 | 0.12 |
| WW Grainger Inc | 20 | 17,951 | 0.14 |
| Xylem Inc/NY | 338 | 39,119 | 0.30 |
| Zions Bancorp NA | 801 | 28,017 | 0.21 |
| | | 7,080,273 | 53.55 |
| TOTAL EQUITIES | | 12,870,064 | 97.34 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| | | 12,870,064 | 97.34 |
| Total Investments | | 12,870,064 | 97.34 |

The accompanying notes form an integral part of these financial statements.

Invesco Asian Flexible Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| AUSTRALIA | | | |
| FMG Resources August 2006 Pty Ltd 6.125% USD 15/04/2032 | 200,000 | 198,492 | 0.54 |
| Nickel Industries Ltd 11.25% USD 21/10/2028 | 200,000 | 212,302 | 0.57 |
| | | 410,794 | 1.11 |
| BAHRAIN | | | |
| Bahrain Government International Bond 5.25% USD 25/01/2033 | 300,000 | 263,477 | 0.71 |
| Bahrain Government International Bond 7.5% USD 12/02/2036 | 200,000 | 203,278 | 0.55 |
| | | 466,755 | 1.26 |
| CAYMAN ISLANDS | | | |
| Alibaba Group Holding Ltd 2.125% USD 09/02/2031 | 300,000 | 247,530 | 0.67 |
| Alibaba Group Holding Ltd 4.2% USD 06/12/2047 | 200,000 | 161,706 | 0.44 |
| China Resources Land Ltd FRN 3.75% USD Perpetual | 200,000 | 196,199 | 0.53 |
| China Resources Land Ltd 4.125% USD 26/02/2029 | 200,000 | 187,506 | 0.51 |
| China State Construction Finance Cayman III Ltd FRN 4% USD Perpetual | 200,000 | 197,000 | 0.53 |
| CK Hutchison International 23 Ltd 4.875% USD 21/04/2033 | 250,000 | 246,709 | 0.67 |
| Gaci First Investment Co 5.125% USD 14/02/2053 | 550,000 | 471,441 | 1.28 |
| Gaci First Investment Co 5.375% USD 29/01/2054 | 301,000 | 264,266 | 0.71 |
| Geely Automobile Holdings Ltd FRN 4% USD Perpetual | 1,000,000 | 981,500 | 2.66 |
| Health & Happiness H&H International Holdings Ltd 5.625% USD 24/10/2024 | 500,000 | 496,250 | 1.34 |
| Longfor Group Holdings Ltd 3.85% USD 13/01/2032 | 200,000 | 80,120 | 0.22 |
| Meituan 0% USD 27/04/2028 | 400,000 | 349,500 | 0.95 |
| Melco Resorts Finance Ltd 5.75% USD 21/07/2028 | 300,000 | 282,847 | 0.76 |
| MGM China Holdings Ltd 4.75% USD 01/02/2027 | 200,000 | 187,962 | 0.51 |
| MGM China Holdings Ltd 5.875% USD 15/05/2026 | 200,000 | 196,172 | 0.53 |
| Poseidon Finance 1 Ltd 0% USD 01/02/2025 | 200,000 | 203,399 | 0.55 |
| Sands China Ltd 3.1% USD 08/03/2029 | 300,000 | 257,836 | 0.70 |
| Sands China Ltd 4.05% USD 08/01/2026 | 200,000 | 192,181 | 0.52 |
| Tencent Holdings Ltd 3.68% USD 22/04/2041 | 200,000 | 158,174 | 0.43 |
| Wynn Macau Ltd 144A 4.5% USD 07/03/2029 | 300,000 | 307,363 | 0.83 |
| Wynn Macau Ltd 5.625% USD 26/08/2028 | 230,000 | 216,096 | 0.58 |
| | | 5,881,757 | 15.92 |
| CHINA | | | |
| Bank of China Ltd 5% USD 13/11/2024 | 800,000 | 796,168 | 2.15 |
| Wens Foodstuffs Group Co Ltd 2.349% USD 29/10/2025 | 500,000 | 439,430 | 1.19 |
| | | 1,235,598 | 3.34 |
| FRANCE | | | |
| BNP Paribas SA FRN 7.75% USD Perpetual | 200,000 | 201,564 | 0.55 |
| HONG KONG | | | |
| AIA Group Ltd 3.2% USD 16/09/2040 | 400,000 | 297,161 | 0.80 |
| Airport Authority FRN 2.1% USD Perpetual | 200,000 | 186,962 | 0.51 |
| Airport Authority 3.25% USD 12/01/2052 | 200,000 | 145,402 | 0.39 |
| CMB International Leasing Management Ltd 1.25% USD 16/09/2024 | 200,000 | 195,120 | 0.53 |
| CNAC HK Finbridge Co Ltd 3.375% USD 19/06/2024 | 300,000 | 297,750 | 0.81 |
| CRCC Chengan Ltd FRN 3.97% USD Perpetual | 600,000 | 596,062 | 1.61 |
| Far East Horizon Ltd 2.625% USD 03/03/2024 | 400,000 | 399,250 | 1.08 |
| Shanghai Commercial Bank Ltd FRN 6.375% USD 28/02/2033 | 700,000 | 705,520 | 1.91 |
| Vanke Real Estate Hong Kong Co Ltd 3.5% USD 12/11/2029 | 600,000 | 272,975 | 0.74 |
| | | 3,096,202 | 8.38 |
| INDIA | | | |
| Export-Import Bank of India 3.25% USD 15/01/2030 | 200,000 | 179,077 | 0.49 |
| Export-Import Bank of India 5.5% USD 18/01/2033 | 200,000 | 201,759 | 0.55 |
| Indian Railway Finance Corp Ltd 2.8% USD 10/02/2031 | 200,000 | 169,145 | 0.46 |
| Reliance Industries Ltd 3.625% USD 12/01/2052 | 450,000 | 325,924 | 0.88 |
| Reliance Industries Ltd 3.667% USD 30/11/2027 | 350,000 | 329,712 | 0.89 |
| ReNew Pvt Ltd 5.875% USD 05/03/2027 | 300,000 | 294,000 | 0.80 |
| Shriram Finance Ltd 4.15% USD 18/07/2025 | 200,000 | 192,833 | 0.52 |

Invesco Asian Flexible Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| INDIA (continued) | | | |
| State Bank of India/London 4.875% USD 05/05/2028 | 300,000 | 296,689 | 0.80 |
| State Bank of India/London 5% USD 17/01/2029 | 300,000 | 296,935 | 0.80 |
| | | 2,286,074 | 6.19 |
| INDONESIA | | | |
| Bank Mandiri Persero Tbk PT 5.5% USD 04/04/2026 | 250,000 | 250,683 | 0.68 |
| Bank Negara Indonesia Persero Tbk PT FRN 4.3% USD Perpetual | 400,000 | 366,000 | 0.99 |
| Freeport Indonesia PT 5.315% USD 14/04/2032 | 200,000 | 193,146 | 0.52 |
| Freeport Indonesia PT 6.2% USD 14/04/2052 | 200,000 | 191,636 | 0.52 |
| Indofood CBP Sukses Makmur Tbk PT 3.541% USD 27/04/2032 | 200,000 | 171,713 | 0.46 |
| Indonesia Government International Bond 1.85% USD 12/03/2031 | 600,000 | 485,019 | 1.31 |
| Indonesia Government International Bond 2.15% USD 28/07/2031 | 300,000 | 245,971 | 0.67 |
| Indonesia Government International Bond 3.05% USD 12/03/2051 | 200,000 | 139,996 | 0.38 |
| Indonesia Government International Bond 3.2% USD 23/09/2061 | 400,000 | 260,881 | 0.71 |
| Pertamina Geothermal Energy PT 5.15% USD 27/04/2028 | 250,000 | 248,779 | 0.67 |
| Pertamina Persero PT 4.15% USD 25/02/2060 | 500,000 | 372,350 | 1.01 |
| Saka Energi Indonesia PT 4.45% USD 05/05/2024 | 500,000 | 497,718 | 1.35 |
| | | 3,423,892 | 9.27 |
| JAPAN | | | |
| Asahi Mutual Life Insurance Co FRN 6.9% USD Perpetual | 250,000 | 258,438 | 0.70 |
| Meiji Yasuda Life Insurance Co FRN 5.2% USD 20/10/2045 | 600,000 | 590,450 | 1.60 |
| Nippon Life Insurance Co FRN 2.75% USD 21/01/2051 | 300,000 | 248,594 | 0.67 |
| | | 1,097,482 | 2.97 |
| MALAYSIA | | | |
| Axiata Spv5 Labuan Ltd 3.064% USD 19/08/2050 | 200,000 | 133,125 | 0.36 |
| GENM Capital Labuan Ltd 3.882% USD 19/04/2031 | 500,000 | 432,288 | 1.17 |
| | | 565,413 | 1.53 |
| MAURITIUS | | | |
| Greenko Power II Ltd 4.3% USD 13/12/2028 | 360,000 | 331,213 | 0.90 |
| Network i2i Ltd FRN 5.65% USD Perpetual | 500,000 | 497,000 | 1.34 |
| | | 828,213 | 2.24 |
| MONGOLIA | | | |
| Mongolia Government International Bond 5.125% USD 07/04/2026 | 400,000 | 386,000 | 1.04 |
| NETHERLANDS | | | |
| Prosus NV 3.061% USD 13/07/2031 | 200,000 | 160,934 | 0.44 |
| PAKISTAN | | | |
| Pakistan Government International Bond 6% USD 08/04/2026 | 300,000 | 240,000 | 0.65 |
| Pakistan Government International Bond 6.875% USD 05/12/2027 | 300,000 | 227,488 | 0.61 |
| Pakistan Government International Bond 7.375% USD 08/04/2031 | 300,000 | 209,404 | 0.57 |
| | | 676,892 | 1.83 |
| PHILIPPINES | | | |
| Philippine Government International Bond 3.2% USD 06/07/2046 | 500,000 | 356,696 | 0.97 |
| Philippine Government International Bond 3.95% USD 20/01/2040 | 200,000 | 170,483 | 0.46 |
| | | 527,179 | 1.43 |
| SINGAPORE | | | |
| ABJA Investment Co Pte Ltd 5.95% USD 31/07/2024 | 200,000 | 200,250 | 0.54 |
| Medco Laurel Tree Pte Ltd 6.95% USD 12/11/2028 | 400,000 | 387,822 | 1.05 |
| Oversea-Chinese Banking Corp Ltd FRN 1.832% USD 10/09/2030 | 600,000 | 565,496 | 1.53 |
| Singapore Airlines Ltd 3% USD 20/07/2026 | 300,000 | 283,694 | 0.77 |
| United Overseas Bank Ltd FRN 3.75% USD 15/04/2029 | 200,000 | 199,450 | 0.54 |
| United Overseas Bank Ltd FRN 3.863% USD 07/10/2032 | 200,000 | 189,733 | 0.51 |
| | | 1,826,445 | 4.94 |
| SOUTH KOREA | | | |
| LG Chem Ltd 2.375% USD 07/07/2031 | 300,000 | 246,588 | 0.67 |
| LG Energy Solution Ltd 5.625% USD 25/09/2026 | 400,000 | 401,589 | 1.09 |

Invesco Asian Flexible Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| SOUTH KOREA (continued) | | | |
| POSCO 4.875% USD 23/01/2027 | 200,000 | 197,045 | 0.53 |
| SK Hynix Inc 5.5% USD 16/01/2029 | 300,000 | 299,605 | 0.81 |
| SK On Co Ltd 5.375% USD 11/05/2026 | 300,000 | 299,917 | 0.81 |
| | | 1,444,744 | 3.91 |
| SRI LANKA | | | |
| Sri Lanka Government International Bond 7.55% USD 28/03/2030 | 800,000 | 428,129 | 1.16 |
| THAILAND | | | |
| Bangkok Bank PCL/Hong Kong FRN 3.466% USD 23/09/2036 | 200,000 | 168,018 | 0.45 |
| Bangkok Bank PCL/Hong Kong FRN 3.733% USD 25/09/2034 | 200,000 | 177,514 | 0.48 |
| Kasikornbank PCL/Hong Kong FRN 3.343% USD 02/10/2031 | 200,000 | 186,000 | 0.50 |
| Kasikornbank PCL/Hong Kong FRN 5.275% USD Perpetual | 200,000 | 194,936 | 0.53 |
| Krung Thai Bank PCL/Cayman Islands FRN 4.4% USD Perpetual | 400,000 | 380,000 | 1.03 |
| | | 1,106,468 | 2.99 |
| UNITED KINGDOM | | | |
| China Cinda Finance 2015 I Ltd 4.25% USD 23/04/2025 | 300,000 | 293,904 | 0.80 |
| Chinalco Capital Holdings Ltd FRN 4.1% USD Perpetual | 400,000 | 396,400 | 1.07 |
| Fortune Star BVI Ltd 5.05% USD 27/01/2027 | 200,000 | 164,453 | 0.45 |
| Franshion Brilliant Ltd 4.25% USD 23/07/2029 | 400,000 | 279,776 | 0.76 |
| HSBC Holdings Plc FRN 7.399% USD 13/11/2034 | 200,000 | 215,070 | 0.58 |
| Huarong Finance 2019 Co Ltd 4.5% USD 29/05/2029 | 600,000 | 552,000 | 1.49 |
| Link CB Ltd 4.5% HKD 12/12/2027 | 2,000,000 | 259,680 | 0.70 |
| Sinochem Offshore Capital Co Ltd 2.375% USD 23/09/2031 | 200,000 | 161,488 | 0.44 |
| Standard Chartered Plc FRN 3.516% USD 12/02/2030 | 200,000 | 193,327 | 0.52 |
| Standard Chartered Plc FRN 6.296% USD 06/07/2034 | 200,000 | 205,569 | 0.56 |
| Standard Chartered Plc FRN 7.75% USD Perpetual | 200,000 | 203,093 | 0.55 |
| Studio City Finance Ltd 5% USD 15/01/2029 | 535,000 | 470,353 | 1.27 |
| Universe Trek Ltd 0% USD 15/06/2026 | 300,000 | 311,850 | 0.84 |
| West China Cement Ltd 4.95% USD 08/07/2026 | 600,000 | 470,259 | 1.27 |
| Yunda Holding Investment Ltd 2.25% USD 19/08/2025 | 200,000 | 187,666 | 0.51 |
| | | 4,364,888 | 11.81 |
| UNITED STATES | | | |
| Hyundai Capital America 5.8% USD 26/06/2025 | 250,000 | 251,007 | 0.68 |
| Resorts World Las Vegas LLC / RWLV Capital Inc 4.625% USD 16/04/2029 | 300,000 | 272,577 | 0.74 |
| Resorts World Las Vegas LLC / RWLV Capital Inc 8.45% USD 27/07/2030 | 200,000 | 212,717 | 0.58 |
| United States Treasury Note/Bond 4.375% USD 15/08/2043 | 100,000 | 97,430 | 0.26 |
| | | 833,731 | 2.26 |
| TOTAL BONDS | | 31,249,154 | 84.57 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 31,249,154 | 84.57 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 2,564,005 | 2,564,005 | 6.94 |
| LUXEMBOURG | | | |
| Invesco Funds SICAV - Invesco Global Flexible Bond Fund | 60,611 | 770,540 | 2.08 |
| TOTAL OPEN-ENDED FUNDS | | 3,334,545 | 9.02 |
| Total Investments | | 34,583,699 | 93.59 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Asian Investment Grade Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| AUSTRALIA | | | |
| Newcastle Coal Infrastructure Group Pty Ltd 4.4% USD 29/09/2027 | 199,351 | 187,224 | 1.65 |
| CAYMAN ISLANDS | | | |
| Baidu Inc 1.72% USD 09/04/2026 | 200,000 | 184,953 | 1.63 |
| China Overseas Finance Cayman VIII Ltd 3.45% USD 15/07/2029 | 200,000 | 178,530 | 1.57 |
| CK Hutchison International 23 Ltd 4.875% USD 21/04/2033 | 200,000 | 197,367 | 1.74 |
| ENN Energy Holdings Ltd 2.625% USD 17/09/2030 | 200,000 | 170,311 | 1.50 |
| JD.com Inc 3.375% USD 14/01/2030 | 200,000 | 180,691 | 1.59 |
| Zhongsheng Group Holdings Ltd 3% USD 13/01/2026 | 200,000 | 187,000 | 1.64 |
| | | 1,098,852 | 9.67 |
| CHINA | | | |
| Agricultural Development Bank of China 3.75% CNY 25/01/2029 | 1,000,000 | 147,697 | 1.30 |
| Agricultural Development Bank of China 4.65% CNY 11/05/2028 | 1,000,000 | 151,546 | 1.33 |
| China Development Bank 4.04% CNY 06/07/2028 | 2,000,000 | 297,589 | 2.62 |
| China Government Bond 2.26% CNY 24/02/2025 | 2,000,000 | 279,247 | 2.46 |
| China Government Bond 2.69% CNY 15/08/2032 | 1,000,000 | 142,036 | 1.25 |
| Export-Import Bank of China/The 3.23% CNY 23/03/2030 | 1,000,000 | 145,053 | 1.28 |
| | | 1,163,168 | 10.24 |
| HONG KONG | | | |
| AIA Group Ltd 3.2% USD 16/09/2040 | 200,000 | 148,581 | 1.31 |
| Airport Authority FRN 2.1% USD Perpetual | 200,000 | 186,962 | 1.64 |
| CMB International Leasing Management Ltd 2% USD 04/02/2026 | 200,000 | 187,318 | 1.65 |
| ICBCIL Finance Co Ltd 1.75% USD 25/08/2025 | 200,000 | 188,833 | 1.66 |
| Shanghai Commercial Bank Ltd FRN 6.375% USD 28/02/2033 | 250,000 | 251,971 | 2.22 |
| Vanke Real Estate Hong Kong Co Ltd 3.975% USD 09/11/2027 | 200,000 | 111,199 | 0.98 |
| | | 1,074,864 | 9.46 |
| INDIA | | | |
| Export-Import Bank of India 3.25% USD 15/01/2030 | 200,000 | 179,077 | 1.58 |
| Reliance Industries Ltd 3.625% USD 12/01/2052 | 250,000 | 181,069 | 1.59 |
| State Bank of India/London 5% USD 17/01/2029 | 200,000 | 197,957 | 1.74 |
| | | 558,103 | 4.91 |
| INDONESIA | | | |
| Freeport Indonesia PT 5.315% USD 14/04/2032 | 200,000 | 193,146 | 1.70 |
| Hutama Karya Persero PT 3.75% USD 11/05/2030 | 250,000 | 228,903 | 2.01 |
| Indonesia Government International Bond 1.85% USD 12/03/2031 | 200,000 | 161,673 | 1.42 |
| Indonesia Government International Bond 5.1% USD 10/02/2054 | 200,000 | 191,817 | 1.69 |
| Pertamina Persero PT 6.45% USD 30/05/2044 | 200,000 | 208,677 | 1.84 |
| Perusahaan Penerbit SBSN Indonesia III 4.4% USD 01/03/2028 | 300,000 | 294,334 | 2.59 |
| | | 1,278,550 | 11.25 |
| IRELAND | | | |
| SMBC Aviation Capital Finance DAC 5.7% USD 25/07/2033 | 200,000 | 199,742 | 1.76 |
| JAPAN | | | |
| Meiji Yasuda Life Insurance Co FRN 5.2% USD 20/10/2045 | 200,000 | 196,817 | 1.73 |
| MALAYSIA | | | |
| MISC Capital Two Labuan Ltd 3.75% USD 06/04/2027 | 200,000 | 190,795 | 1.68 |
| PHILIPPINES | | | |
| Philippine Government International Bond 3.95% USD 20/01/2040 | 200,000 | 170,483 | 1.50 |
| Philippine Government International Bond 5% USD 17/07/2033 | 200,000 | 199,177 | 1.75 |
| PLDT Inc 2.5% USD 23/01/2031 | 250,000 | 207,846 | 1.83 |
| | | 577,506 | 5.08 |
| SAUDI ARABIA | | | |
| Saudi Government International Bond 3.25% USD 17/11/2051 | 200,000 | 132,180 | 1.16 |

Invesco Asian Investment Grade Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| SINGAPORE | | | |
| BOC Aviation Ltd 3.25% USD 29/04/2025 | 200,000 | 194,479 | 1.71 |
| Oversea-Chinese Banking Corp Ltd FRN 1.832% USD 10/09/2030 | 200,000 | 188,499 | 1.66 |
| United Overseas Bank Ltd FRN 3.863% USD 07/10/2032 | 200,000 | 189,733 | 1.67 |
| | | 572,711 | 5.04 |
| SOUTH KOREA | | | |
| GS Caltex Corp 1.625% USD 27/07/2025 | 200,000 | 188,835 | 1.66 |
| Shinhan Bank Co Ltd 3.875% USD 24/03/2026 | 200,000 | 193,478 | 1.70 |
| SK Hynix Inc 5.5% USD 16/01/2029 | 200,000 | 199,736 | 1.76 |
| | | 582,049 | 5.12 |
| UNITED ARAB EMIRATES | | | |
| MDGH GMTN RSC Ltd 4.375% USD 22/11/2033 | 200,000 | 189,422 | 1.67 |
| UNITED KINGDOM | | | |
| BOCOM International Blossom Ltd 1.75% USD 28/06/2026 | 250,000 | 229,834 | 2.02 |
| China Cinda 2020 I Management Ltd 3.25% USD 28/01/2027 | 200,000 | 186,981 | 1.65 |
| HKT Capital No 5 Ltd 3.25% USD 30/09/2029 | 200,000 | 182,000 | 1.60 |
| Huarong Finance 2017 Co Ltd 4.75% USD 27/04/2027 | 200,000 | 190,250 | 1.68 |
| Sinochem Offshore Capital Co Ltd 1% USD 23/09/2024 | 200,000 | 194,741 | 1.71 |
| Sinochem Offshore Capital Co Ltd 1.625% USD 29/10/2025 | 200,000 | 187,236 | 1.65 |
| Standard Chartered Plc FRN 2.678% USD 29/06/2032 | 200,000 | 162,043 | 1.43 |
| Wharf REIC Finance BVI Ltd 2.875% USD 07/05/2030 | 200,000 | 173,981 | 1.53 |
| Yunda Holding Investment Ltd 2.25% USD 19/08/2025 | 200,000 | 187,666 | 1.65 |
| | | 1,694,732 | 14.92 |
| UNITED STATES | | | |
| United States Treasury Note/Bond 3.875% USD 15/08/2033 | 400,000 | 387,187 | 3.41 |
| TOTAL BONDS | | 10,083,902 | 88.75 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 10,083,902 | 88.75 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 747,000 | 747,000 | 6.57 |
| TOTAL OPEN-ENDED FUNDS | | 747,000 | 6.57 |
| Total Investments | | 10,830,902 | 95.32 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Belt and Road Debt Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| ANGOLA | | | |
| Angolan Government International Bond 8.25% USD 09/05/2028 | 2,000,000 | 1,847,500 | 0.43 |
| AUSTRALIA | | | |
| FMG Resources August 2006 Pty Ltd 6.125% USD 15/04/2032 | 1,800,000 | 1,786,427 | 0.41 |
| Nickel Industries Ltd 6.5% USD 01/04/2024 | 1,500,000 | 1,495,275 | 0.35 |
| | | 3,281,702 | 0.76 |
| BAHRAIN | | | |
| Bahrain Government International Bond 5.25% USD 25/01/2033 | 2,000,000 | 1,756,512 | 0.41 |
| Bahrain Government International Bond 6.25% USD 25/01/2051 | 2,000,000 | 1,626,660 | 0.38 |
| Bahrain Government International Bond 7.5% USD 12/02/2036 | 3,000,000 | 3,049,173 | 0.71 |
| | | 6,432,345 | 1.50 |
| BERMUDA | | | |
| CBQ Finance Ltd 2% USD 15/09/2025 | 10,000,000 | 9,476,650 | 2.21 |
| CAYMAN ISLANDS | | | |
| AAC Technologies Holdings Inc 3% USD 27/11/2024 | 4,000,000 | 3,900,000 | 0.91 |
| China Overseas Finance Cayman VIII Ltd 3.125% USD 02/03/2035 | 1,200,000 | 903,789 | 0.21 |
| China Resources Land Ltd FRN 3.75% USD Perpetual | 4,000,000 | 3,923,980 | 0.92 |
| China State Construction Finance Cayman III Ltd FRN 4% USD Perpetual | 2,350,000 | 2,314,750 | 0.54 |
| DP World Crescent Ltd 4.848% USD 26/09/2028 | 2,500,000 | 2,456,587 | 0.57 |
| DP World Crescent Ltd 5.5% USD 13/09/2033 | 4,000,000 | 4,018,308 | 0.94 |
| eHi Car Services Ltd 7.75% USD 14/11/2024 | 1,500,000 | 1,385,550 | 0.32 |
| Gaci First Investment Co 5.125% USD 14/02/2053 | 7,000,000 | 6,000,155 | 1.40 |
| Gaci First Investment Co 5.25% USD 13/10/2032 | 3,000,000 | 3,009,225 | 0.70 |
| Longfor Group Holdings Ltd 3.85% USD 13/01/2032 | 1,000,000 | 400,599 | 0.09 |
| Maldives Sukuk Issuance Ltd 9.875% USD 08/04/2026 | 3,000,000 | 2,565,180 | 0.60 |
| Meituan 0% USD 27/04/2027 | 1,500,000 | 1,389,368 | 0.32 |
| Meituan 0% USD 27/04/2028 | 4,000,000 | 3,495,000 | 0.81 |
| Melco Resorts Finance Ltd 5.75% USD 21/07/2028 | 2,000,000 | 1,885,646 | 0.44 |
| MGM China Holdings Ltd 4.75% USD 01/02/2027 | 3,500,000 | 3,289,335 | 0.77 |
| Poseidon Finance 1 Ltd 0% USD 01/02/2025 | 5,000,000 | 5,084,971 | 1.19 |
| QNB Finance Ltd 1.625% USD 22/09/2025 | 3,000,000 | 2,825,040 | 0.66 |
| Riyad Sukuk Ltd FRN 3.174% USD 25/02/2030 | 3,000,000 | 2,907,645 | 0.68 |
| Sands China Ltd 4.05% USD 08/01/2026 | 2,000,000 | 1,921,813 | 0.45 |
| Sea Ltd 0.25% USD 15/09/2026 | 2,500,000 | 2,118,750 | 0.49 |
| Soar Wise Ltd 1.75% USD 30/03/2024 | 2,100,000 | 2,093,396 | 0.49 |
| Weibo Corp 3.5% USD 05/07/2024 | 200,000 | 198,447 | 0.05 |
| Wynn Macau Ltd 5.5% USD 15/01/2026 | 4,000,000 | 3,880,710 | 0.90 |
| | | 61,968,244 | 14.45 |
| CHINA | | | |
| Wens Foodstuffs Group Co Ltd 2.349% USD 29/10/2025 | 2,000,000 | 1,757,721 | 0.41 |
| ZhongAn Online P&C Insurance Co Ltd 3.125% USD 16/07/2025 | 2,000,000 | 1,897,251 | 0.44 |
| ZhongAn Online P&C Insurance Co Ltd 3.5% USD 08/03/2026 | 4,000,000 | 3,750,000 | 0.88 |
| | | 7,404,972 | 1.73 |
| EGYPT | | | |
| Egypt Government International Bond 5.25% USD 06/10/2025 | 2,500,000 | 2,397,311 | 0.56 |
| Egypt Government International Bond 7.625% USD 29/05/2032 | 2,500,000 | 2,120,613 | 0.49 |
| Egypt Government International Bond 8.5% USD 31/01/2047 | 2,000,000 | 1,565,000 | 0.37 |
| | | 6,082,924 | 1.42 |
| FRANCE | | | |
| Electricite de France SA 6.25% USD 23/05/2033 | 4,000,000 | 4,171,772 | 0.97 |
| Electricite de France SA 6.9% USD 23/05/2053 | 4,400,000 | 4,798,159 | 1.12 |
| | | 8,969,931 | 2.09 |

Invesco Belt and Road Debt Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| HONG KONG | | | |
| AIA Group Ltd FRN 2.7% USD Perpetual | 2,450,000 | 2,284,807 | 0.53 |
| AIA Group Ltd 3.2% USD 16/09/2040 | 4,000,000 | 2,971,613 | 0.69 |
| Airport Authority FRN 2.4% USD Perpetual | 11,000,000 | 9,878,640 | 2.30 |
| Bocom Leasing Management Hong Kong Co Ltd 1.125% USD 18/06/2024 | 4,050,000 | 3,993,219 | 0.93 |
| CMB International Leasing Management Ltd 2.875% USD 04/02/2031 | 11,000,000 | 9,380,855 | 2.19 |
| CNAC HK Finbridge Co Ltd 3.7% USD 22/09/2050 | 3,000,000 | 2,099,131 | 0.49 |
| CRCC Chengan Ltd FRN 3.97% USD Perpetual | 6,000,000 | 5,960,621 | 1.39 |
| Far East Horizon Ltd 2.625% USD 03/03/2024 | 8,000,000 | 7,985,000 | 1.86 |
| Vanke Real Estate Hong Kong Co Ltd 3.5% USD 12/11/2029 | 1,000,000 | 454,959 | 0.11 |
| | | 45,008,845 | 10.49 |
| HUNGARY | | | |
| MFB Magyar Fejlesztési Bank Zrt 6.5% USD 29/06/2028 | 5,000,000 | 5,075,735 | 1.18 |
| INDIA | | | |
| Power Finance Corp Ltd 3.35% USD 16/05/2031 | 3,000,000 | 2,597,035 | 0.61 |
| ReNew Pvt Ltd 5.875% USD 05/03/2027 | 3,500,000 | 3,430,000 | 0.80 |
| | | 6,027,035 | 1.41 |
| INDONESIA | | | |
| Bank Negara Indonesia Persero Tbk PT FRN 4.3% USD Perpetual | 2,000,000 | 1,830,000 | 0.43 |
| Freeport Indonesia PT 5.315% USD 14/04/2032 | 2,000,000 | 1,931,462 | 0.45 |
| Saka Energi Indonesia PT 4.45% USD 05/05/2024 | 4,994,000 | 4,971,202 | 1.16 |
| | | 8,732,664 | 2.04 |
| IVORY COAST | | | |
| Ivory Coast Government International Bond 6.125% USD 15/06/2033 | 2,600,000 | 2,288,000 | 0.53 |
| Ivory Coast Government International Bond 6.375% USD 03/03/2028 | 1,500,000 | 1,458,750 | 0.34 |
| | | 3,746,750 | 0.87 |
| JAPAN | | | |
| Nippon Life Insurance Co FRN 5.1% USD 16/10/2044 | 2,500,000 | 2,484,007 | 0.58 |
| Nippon Life Insurance Co FRN 6.25% USD 13/09/2053 | 8,000,000 | 8,309,982 | 1.94 |
| | | 10,793,989 | 2.52 |
| LUXEMBOURG | | | |
| Greensaif Pipelines Bidco Sarl 6.129% USD 23/02/2038 | 10,000,000 | 10,170,393 | 2.37 |
| MAURITIUS | | | |
| Greenko Wind Projects Mauritius Ltd 5.5% USD 06/04/2025 | 6,000,000 | 5,924,673 | 1.38 |
| India Green Power Holdings 4% USD 22/02/2027 | 3,733,200 | 3,473,120 | 0.81 |
| | | 9,397,793 | 2.19 |
| NETHERLANDS | | | |
| Prosus NV 4.193% USD 19/01/2032 | 5,000,000 | 4,276,875 | 1.00 |
| Syngenta Finance NV 5.182% USD 24/04/2028 | 7,000,000 | 6,869,907 | 1.60 |
| | | 11,146,782 | 2.60 |
| OMAN | | | |
| Oman Government International Bond 6.75% USD 17/01/2048 | 7,500,000 | 7,566,892 | 1.76 |
| PAPUA NEW GUINEA | | | |
| Papua New Guinea Government International Bond 8.375% USD 04/10/2028 | 1,500,000 | 1,407,915 | 0.33 |
| POLAND | | | |
| Bank Gospodarstwa Krajowego 5.375% USD 22/05/2033 | 5,000,000 | 4,946,560 | 1.15 |
| Republic of Poland Government International Bond 4.875% USD 04/10/2033 | 1,500,000 | 1,473,080 | 0.35 |
| | | 6,419,640 | 1.50 |
| QATAR | | | |
| Qatar Government International Bond 4.4% USD 16/04/2050 | 5,000,000 | 4,358,940 | 1.02 |
| QatarEnergy 3.3% USD 12/07/2051 | 4,000,000 | 2,771,360 | 0.64 |
| Ras Laffan Liquefied Natural Gas Co Ltd 3 6.332% USD 30/09/2027 | 1,615,000 | 1,639,796 | 0.38 |
| | | 8,770,096 | 2.04 |

Invesco Belt and Road Debt Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| ROMANIA | | | |
| Romanian Government International Bond 7.125% USD 17/01/2033 | 3,000,000 | 3,157,407 | 0.74 |
| SAUDI ARABIA | | | |
| Saudi Government International Bond 3.25% USD 17/11/2051 | 7,000,000 | 4,626,300 | 1.08 |
| Saudi Government International Bond 5% USD 16/01/2034 | 6,000,000 | 5,891,580 | 1.37 |
| | | 10,517,880 | 2.45 |
| SINGAPORE | | | |
| Medco Oak Tree Pte Ltd 7.375% USD 14/05/2026 | 6,000,000 | 6,007,235 | 1.40 |
| Oversea-Chinese Banking Corp Ltd 4.25% USD 19/06/2024 | 5,048,000 | 5,021,568 | 1.17 |
| United Overseas Bank Ltd FRN 3.863% USD 07/10/2032 | 10,600,000 | 10,055,850 | 2.35 |
| | | 21,084,653 | 4.92 |
| SOUTH AFRICA | | | |
| Republic of South Africa Government International Bond 5.875% USD 20/04/2032 | 4,000,000 | 3,601,428 | 0.84 |
| Republic of South Africa Government International Bond 7.3% USD 20/04/2052 | 1,500,000 | 1,298,550 | 0.30 |
| | | 4,899,978 | 1.14 |
| SOUTH KOREA | | | |
| Hanwha Life Insurance Co Ltd FRN 3.379% USD 04/02/2032 | 2,500,000 | 2,305,439 | 0.54 |
| UKRAINE | | | |
| Ukraine Government International Bond 7.75% USD 01/09/2025 | 2,500,000 | 754,375 | 0.18 |
| UNITED ARAB EMIRATES | | | |
| Abu Dhabi Crude Oil Pipeline LLC 4.6% USD 02/11/2047 | 10,000,000 | 8,909,790 | 2.08 |
| Abu Dhabi Government International Bond 3.875% USD 16/04/2050 | 2,000,000 | 1,583,850 | 0.37 |
| MDGH GMTN RSC Ltd 3.95% USD 21/05/2050 | 8,500,000 | 6,665,062 | 1.55 |
| MDGH GMTN RSC Ltd 5.5% USD 28/04/2033 | 1,600,000 | 1,650,658 | 0.39 |
| | | 18,809,360 | 4.39 |
| UNITED KINGDOM | | | |
| AVIC International Finance & Investment Ltd 3.3% USD 23/09/2030 | 11,000,000 | 9,142,519 | 2.13 |
| Bluestar Finance Holdings Ltd 3.375% USD 16/07/2024 | 3,000,000 | 2,971,410 | 0.69 |
| Charming Light Investments Ltd 5% USD 03/09/2024 | 3,000,000 | 2,985,465 | 0.70 |
| China Cinda 2020 I Management Ltd 3% USD 20/01/2031 | 1,500,000 | 1,275,000 | 0.30 |
| China Cinda Finance 2017 I Ltd 4.1% USD 09/03/2024 | 3,000,000 | 2,999,220 | 0.70 |
| China Great Wall International Holdings III Ltd 3.875% USD 31/08/2027 | 5,000,000 | 4,634,881 | 1.08 |
| CSSC Capital 2015 Ltd 3% USD 13/02/2030 | 10,000,000 | 8,438,594 | 1.97 |
| Fortune Star BVI Ltd 5.95% USD 19/10/2025 | 2,500,000 | 2,302,744 | 0.54 |
| Franshion Brilliant Ltd 4.25% USD 23/07/2029 | 4,000,000 | 2,797,762 | 0.65 |
| Galaxy Pipeline Assets Bidco Ltd 3.25% USD 30/09/2040 | 5,000,000 | 3,774,247 | 0.88 |
| Huarong Finance 2019 Co Ltd 4.5% USD 29/05/2029 | 5,900,000 | 5,428,000 | 1.27 |
| Huarong Finance II Co Ltd 5.5% USD 16/01/2025 | 1,100,000 | 1,092,575 | 0.25 |
| Sinochem Offshore Capital Co Ltd 1% USD 23/09/2024 | 5,000,000 | 4,868,525 | 1.13 |
| Sinochem Offshore Capital Co Ltd 2.375% USD 23/09/2031 | 2,000,000 | 1,614,880 | 0.38 |
| Studio City Co Ltd 7% USD 15/02/2027 | 3,500,000 | 3,490,021 | 0.81 |
| West China Cement Ltd 4.95% USD 08/07/2026 | 3,500,000 | 2,743,177 | 0.64 |
| | | 60,559,020 | 14.12 |
| UNITED STATES | | | |
| Gabon Blue Bond Master Trust Series 2 6.097% USD 01/08/2038 | 2,000,000 | 1,991,978 | 0.46 |
| Sasol Financing USA LLC 5.875% USD 27/03/2024 | 4,500,000 | 4,490,587 | 1.05 |
| United States Treasury Note/Bond 4.5% USD 15/11/2033 | 9,000,000 | 9,149,062 | 2.13 |
| United States Treasury Note/Bond 4.75% USD 15/11/2043 | 4,000,000 | 4,097,188 | 0.96 |
| | | 19,728,815 | 4.60 |
| UZBEKISTAN | | | |
| National Bank of Uzbekistan 4.85% USD 21/10/2025 | 2,500,000 | 2,376,875 | 0.55 |
| Republic of Uzbekistan International Bond 5.375% USD 20/02/2029 | 1,500,000 | 1,412,751 | 0.33 |
| | | 3,789,626 | 0.88 |
| TOTAL BONDS | | 385,335,350 | 89.85 |

Invesco Belt and Road Debt Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 385,335,350 | 89.85 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 27,783,378 | 27,783,378 | 6.48 |
| LUXEMBOURG | | | |
| Invesco Funds SICAV - Invesco Asian Flexible Bond Fund | 581,952 | 7,354,648 | 1.71 |
| Invesco Funds SICAV - Invesco Global Flexible Bond Fund | 194,175 | 2,468,503 | 0.58 |
| | | 9,823,151 | 2.29 |
| TOTAL OPEN-ENDED FUNDS | | 37,606,529 | 8.77 |
| Total Investments | | 422,941,879 | 98.62 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| AUSTRALIA | | | |
| Australia Government Bond 1% AUD 21/12/2030 | 1,400,000 | 751,521 | 0.63 |
| Australia Government Bond 1.25% AUD 21/05/2032 | 2,200,000 | 1,150,009 | 0.96 |
| NBN Co Ltd 2.625% USD 05/05/2031 | 1,186,000 | 1,004,517 | 0.84 |
| Sydney Airport Finance Co Pty Ltd 4.375% EUR 03/05/2033 | 480,000 | 533,898 | 0.45 |
| | | 3,439,945 | 2.88 |
| AUSTRIA | | | |
| OMV AG FRN 2.875% EUR Perpetual | 200,000 | 195,781 | 0.16 |
| BELGIUM | | | |
| KBC Group NV 144A FRN 5.796% USD 19/01/2029 | 469,000 | 472,700 | 0.39 |
| Kingdom of Belgium Government Bond 144A 1.7% EUR 22/06/2050 | 479,721 | 365,757 | 0.31 |
| | | 838,457 | 0.70 |
| BERMUDA | | | |
| Hiscox Ltd 6% GBP 22/09/2027 | 425,000 | 540,429 | 0.45 |
| BRAZIL | | | |
| Brazil Notas do Tesouro Nacional Serie F 10% BRL 01/01/2033 | 11,874,000 | 2,334,856 | 1.95 |
| CANADA | | | |
| Canadian Government Bond 1.5% CAD 01/12/2031 | 4,050,000 | 2,570,280 | 2.15 |
| Canadian Government Bond 2% CAD 01/12/2051 | 392,000 | 214,987 | 0.18 |
| Royal Bank of Canada 5% GBP 24/01/2028 | 1,450,000 | 1,815,255 | 1.52 |
| | | 4,600,522 | 3.85 |
| CHINA | | | |
| China Government Bond 2.68% CNY 21/05/2030 | 36,870,000 | 5,220,654 | 4.37 |
| China Government Bond 2.85% CNY 04/06/2027 | 13,070,000 | 1,856,860 | 1.55 |
| China Government Bond 3.19% CNY 15/04/2053 | 8,750,000 | 1,394,134 | 1.17 |
| | | 8,471,648 | 7.09 |
| CZECH REPUBLIC | | | |
| Ceska sporitelna AS FRN 6.693% EUR 14/11/2025 | 600,000 | 659,445 | 0.55 |
| FRANCE | | | |
| AXA SA FRN 1.875% EUR 10/07/2042 | 480,000 | 423,188 | 0.35 |
| AXA SA FRN 4.25% EUR 10/03/2043 | 300,000 | 315,060 | 0.26 |
| BNP Paribas SA 1.875% GBP 14/12/2027 | 600,000 | 670,481 | 0.56 |
| BNP Paribas SA FRN 4.625% USD Perpetual | 330,000 | 295,394 | 0.25 |
| BNP Paribas SA 144A FRN 5.125% USD 13/01/2029 | 530,000 | 526,326 | 0.44 |
| BPCE SA FRN 6% GBP 29/09/2028 | 600,000 | 765,444 | 0.64 |
| Credit Agricole SA FRN 4.75% USD Perpetual | 416,000 | 361,705 | 0.30 |
| Credit Agricole SA FRN 7.5% GBP Perpetual | 280,000 | 352,266 | 0.30 |
| Credit Mutuel Home Loan SFH SA 2.75% EUR 08/12/2027 | 1,300,000 | 1,382,535 | 1.16 |
| Electricite de France SA FRN 2.625% EUR Perpetual | 400,000 | 394,163 | 0.33 |
| Electricite de France SA FRN 3.375% EUR Perpetual | 400,000 | 385,604 | 0.32 |
| French Republic Government Bond OAT 144A 0.5% EUR 25/05/2040 | 2,100,000 | 1,497,586 | 1.25 |
| French Republic Government Bond OAT 144A 1.5% EUR 25/05/2050 | 361,102 | 266,669 | 0.22 |
| Societe Generale SA FRN 7.875% EUR Perpetual | 200,000 | 223,052 | 0.19 |
| Societe Generale SA 144A FRN 10% USD Perpetual | 200,000 | 211,636 | 0.18 |
| TotalEnergies SE FRN 2% EUR Perpetual | 270,000 | 249,751 | 0.21 |
| TotalEnergies SE FRN 2.125% EUR Perpetual | 225,000 | 196,608 | 0.17 |
| UNEDIC ASSEO 0.5% EUR 20/03/2029 | 600,000 | 574,909 | 0.48 |
| | | 9,092,377 | 7.61 |
| GERMANY | | | |
| Allianz SE FRN 2.6% EUR Perpetual | 400,000 | 324,323 | 0.27 |
| Allianz SE FRN 4.252% EUR 05/07/2052 | 500,000 | 526,804 | 0.44 |
| Bayer AG FRN 6.625% EUR 25/09/2083 | 100,000 | 107,135 | 0.09 |
| Bundesrepublik Deutschland Bundesanleihe 0% EUR 15/08/2026 | 2,420,000 | 2,450,985 | 2.05 |
| Bundesrepublik Deutschland Bundesanleihe 0% EUR 15/08/2052 | 500,000 | 263,463 | 0.22 |
| | | 3,672,710 | 3.07 |

Invesco Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| IRELAND | | | |
| Zurich Finance Ireland Designated Activity Co FRN 3% USD 19/04/2051 | 425,000 | 346,579 | 0.29 |
| ITALY | | | |
| Autostrade per l'Italia SpA 2.25% EUR 25/01/2032 | 325,000 | 302,884 | 0.25 |
| Italy Buoni Poliennali Del Tesoro 0% EUR 01/04/2026 | 1,100,000 | 1,112,795 | 0.93 |
| Italy Buoni Poliennali Del Tesoro 144A 0.6% EUR 01/08/2031 | 800,000 | 698,530 | 0.59 |
| Italy Buoni Poliennali Del Tesoro 0.95% EUR 01/08/2030 | 954,000 | 881,930 | 0.74 |
| Italy Buoni Poliennali Del Tesoro 144A 2.7% EUR 01/03/2047 | 684,000 | 574,459 | 0.48 |
| | | 3,570,598 | 2.99 |
| JAPAN | | | |
| Japan Government Forty Year Bond 0.4% JPY 20/03/2056 | 152,000,000 | 681,390 | 0.57 |
| Japan Government Forty Year Bond 0.5% JPY 20/03/2060 | 304,350,000 | 1,355,113 | 1.14 |
| Japan Government Thirty Year Bond 2.2% JPY 20/09/2039 | 305,050,000 | 2,330,161 | 1.95 |
| Japan Government Twenty Year Bond 1.2% JPY 20/12/2034 | 150,000,000 | 1,042,584 | 0.87 |
| Mizuho Financial Group Inc 5.628% GBP 13/06/2028 | 625,000 | 799,255 | 0.67 |
| Sumitomo Life Insurance Co 144A FRN 3.375% USD 15/04/2081 | 416,000 | 356,146 | 0.30 |
| Sumitomo Mitsui Trust Bank Ltd 3.629% EUR 06/04/2026 | 400,000 | 432,202 | 0.36 |
| | | 6,996,851 | 5.86 |
| LUXEMBOURG | | | |
| Minerva Luxembourg SA 144A 4.375% USD 18/03/2031 | 495,000 | 408,870 | 0.34 |
| MALAYSIA | | | |
| Malaysia Government Bond 3.885% MYR 15/08/2029 | 2,405,000 | 512,261 | 0.43 |
| MEXICO | | | |
| Mexican Bonos 7.75% MXN 29/05/2031 | 5,770,000 | 312,180 | 0.26 |
| NETHERLANDS | | | |
| ABN AMRO Bank NV FRN 4.375% EUR Perpetual | 300,000 | 315,938 | 0.26 |
| Cooperatieve Rabobank UA FRN 3.1% EUR Perpetual | 200,000 | 182,401 | 0.15 |
| Iberdrola International BV FRN 2.25% EUR Perpetual | 400,000 | 382,569 | 0.32 |
| ING Groep NV FRN 4.5% EUR 23/05/2029 | 300,000 | 330,889 | 0.28 |
| ING Groep NV FRN 7.5% USD Perpetual | 610,000 | 600,142 | 0.50 |
| Repsol International Finance BV FRN 2.5% EUR Perpetual | 225,000 | 227,933 | 0.19 |
| Repsol International Finance BV FRN 4.247% EUR Perpetual | 350,000 | 367,930 | 0.31 |
| Telefonica Europe BV FRN 2.88% EUR Perpetual | 800,000 | 794,308 | 0.67 |
| Upjohn Finance BV 1.362% EUR 23/06/2027 | 250,000 | 247,357 | 0.21 |
| Volkswagen Financial Services NV 5.875% GBP 23/05/2029 | 600,000 | 767,698 | 0.64 |
| Volkswagen International Finance NV FRN 3.748% EUR Perpetual | 400,000 | 404,716 | 0.34 |
| | | 4,621,881 | 3.87 |
| NORWAY | | | |
| Norway Government Bond 144A 1.75% NOK 06/09/2029 | 9,338,000 | 789,316 | 0.66 |
| Norway Government Bond 144A 3.625% NOK 13/04/2034 | 28,416,000 | 2,622,681 | 2.20 |
| | | 3,411,997 | 2.86 |
| POLAND | | | |
| Republic of Poland Government Bond 1.75% PLN 25/04/2032 | 12,450,000 | 2,410,843 | 2.02 |
| Republic of Poland Government International Bond 3.625% EUR 11/01/2034 | 442,000 | 474,606 | 0.39 |
| | | 2,885,449 | 2.41 |
| ROMANIA | | | |
| Romanian Government International Bond 2.625% EUR 02/12/2040 | 329,000 | 235,710 | 0.20 |
| Romanian Government International Bond 3.75% EUR 07/02/2034 | 383,000 | 358,564 | 0.30 |
| Romanian Government International Bond 6.625% USD 17/02/2028 | 1,100,000 | 1,131,765 | 0.94 |
| | | 1,726,039 | 1.44 |
| SOUTH KOREA | | | |
| Korea Treasury Bond 1.875% KRW 10/06/2029 | 2,542,320,000 | 1,772,041 | 1.48 |

Invesco Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| SPAIN | | | |
| International Consolidated Airlines Group SA 3.75% EUR 25/03/2029 | 300,000 | 316,292 | 0.27 |
| Spain Government Bond 144A 1.25% EUR 31/10/2030 | 390,000 | 375,983 | 0.31 |
| Spain Government Bond 144A 1.85% EUR 30/07/2035 | 290,000 | 267,895 | 0.22 |
| Spain Government Bond 144A 2.35% EUR 30/07/2033 | 866,000 | 868,799 | 0.73 |
| | | 1,828,969 | 1.53 |
| SUPRANATIONAL | | | |
| European Stability Mechanism 1% EUR 23/06/2027 | 1,500,000 | 1,525,171 | 1.28 |
| European Union 1.625% EUR 04/12/2029 | 1,100,000 | 1,110,866 | 0.93 |
| | | 2,636,037 | 2.21 |
| SWEDEN | | | |
| Svensk Exportkredit AB 2.75% EUR 23/02/2028 | 1,075,000 | 1,146,277 | 0.96 |
| Swedbank AB 144A 5.337% USD 20/09/2027 | 253,000 | 252,160 | 0.21 |
| | | 1,398,437 | 1.17 |
| SWITZERLAND | | | |
| Swiss Confederation Government Bond 3.25% CHF 27/06/2027 | 1,125,000 | 1,372,819 | 1.15 |
| THAILAND | | | |
| Thailand Government Bond 1.6% THB 17/12/2029 | 25,861,000 | 695,918 | 0.58 |
| UKRAINE | | | |
| Ukraine Government International Bond 7.253% USD 15/03/2035 | 1,500,000 | 390,000 | 0.33 |
| UNITED ARAB EMIRATES | | | |
| National Central Cooling Co PJSC 2.5% USD 21/10/2027 | 452,000 | 406,924 | 0.34 |
| UNITED KINGDOM | | | |
| Anglo American Capital Plc 4.75% EUR 21/09/2032 | 445,000 | 499,719 | 0.42 |
| Barclays Plc FRN 6.375% GBP Perpetual | 303,000 | 370,373 | 0.31 |
| Barclays Plc FRN 7.09% GBP 06/11/2029 | 225,000 | 297,332 | 0.25 |
| Barclays Plc FRN 8.407% GBP 14/11/2032 | 300,000 | 399,212 | 0.33 |
| Barclays Plc FRN 9.625% USD Perpetual | 200,000 | 208,261 | 0.17 |
| Berkeley Group Plc/The 2.5% GBP 11/08/2031 | 250,000 | 237,586 | 0.20 |
| BP Capital Markets Plc FRN 4.25% GBP Perpetual | 350,000 | 416,671 | 0.35 |
| Gatwick Airport Finance Plc 4.375% GBP 07/04/2026 | 600,000 | 732,445 | 0.61 |
| Heathrow Funding Ltd 4.5% EUR 11/07/2033 | 350,000 | 393,091 | 0.33 |
| HSBC Holdings Plc FRN 2.357% USD 18/08/2031 | 499,000 | 410,464 | 0.34 |
| HSBC Holdings Plc FRN 3% GBP 22/07/2028 | 500,000 | 579,589 | 0.49 |
| HSBC Holdings Plc FRN 7.39% USD 03/11/2028 | 610,000 | 647,439 | 0.54 |
| Lloyds Banking Group Plc FRN 1.985% GBP 15/12/2031 | 225,000 | 254,340 | 0.21 |
| Lloyds Banking Group Plc FRN 3.75% USD 18/03/2028 | 437,000 | 414,441 | 0.35 |
| Lloyds Banking Group Plc 4.55% USD 16/08/2028 | 566,000 | 549,343 | 0.46 |
| Nationwide Building Society FRN 5.75% GBP Perpetual | 200,000 | 234,544 | 0.20 |
| Santander UK Group Holdings Plc FRN 7.482% GBP 29/08/2029 | 760,000 | 1,009,635 | 0.85 |
| United Kingdom Gilt 0.125% GBP 30/01/2026 | 500,000 | 583,375 | 0.49 |
| United Kingdom Gilt 3.75% GBP 22/10/2053 | 880,000 | 947,621 | 0.79 |
| United Kingdom Gilt 4.75% GBP 07/12/2030 | 600,000 | 787,714 | 0.66 |
| Vodafone Group Plc FRN 2.625% EUR 27/08/2080 | 315,000 | 325,984 | 0.27 |
| | | 10,299,179 | 8.62 |
| UNITED STATES | | | |
| Bank of America Corp FRN 5.202% USD 25/04/2029 | 552,000 | 549,114 | 0.46 |
| Bayer US Finance LLC 144A 6.5% USD 21/11/2033 | 297,000 | 296,733 | 0.25 |
| Bear Stearns ARM Trust 2005-10 FRN 5.673% USD 25/10/2035 | 78,901 | 74,393 | 0.06 |
| British Airways 2019-1 Class A Pass Through Trust 3.35% USD 15/06/2029 | 330,046 | 303,678 | 0.25 |
| Chase Mortgage Finance Corp 144A FRN 3.75% USD 25/12/2045 | 160,676 | 143,084 | 0.12 |
| Chase Mortgage Finance Trust Series 2007-A1 FRN 5.588% USD 25/02/2037 | 92,064 | 88,575 | 0.07 |
| Citigroup Inc FRN 3.713% EUR 22/09/2028 | 700,000 | 756,023 | 0.63 |
| Citigroup Mortgage Loan Trust 2005-11 FRN 7.78% USD 25/10/2035 | 154,093 | 147,810 | 0.12 |
| Deutsche Mortgage Securities Inc Re-REMIC Trust Certificates Series 2007-WM1 144A FRN 4.041% USD 27/06/2037 | 327,321 | 277,433 | 0.23 |
| Fannie Mae or Freddie Mac TBA MBS 15yr 3% USD Perpetual | 2,197,000 | 2,034,062 | 1.70 |

Invesco Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| Fannie Mae or Freddie Mac TBA MBS 30yr 3% USD Perpetual | 950,000 | 810,728 | 0.68 |
| Fannie Mae or Freddie Mac TBA MBS 30yr 4.5% USD Perpetual | 1,400,000 | 1,323,064 | 1.11 |
| Fannie Mae Pool 4% USD 01 /01 /2048 | 386,414 | 362,437 | 0.30 |
| Fannie Mae Pool 6% USD 01 /11 /2052 | 2,150,724 | 2,166,121 | 1.81 |
| Fannie Mae Pool 6% USD 01 /04/2053 | 755,474 | 759,708 | 0.64 |
| Fannie Mae Pool 6% USD 01 /08/2053 | 1,766,124 | 1,779,020 | 1.49 |
| Ford Motor Credit Co LLC 7.35% USD 04/11 /2027 | 416,000 | 434,971 | 0.36 |
| Freddie Mac Gold Pool 3.5% USD 01 /03/2048 | 376,282 | 342,306 | 0.29 |
| Freddie Mac Pool 4% USD 01 /08/2049 | 473,097 | 441,135 | 0.37 |
| Freddie Mac Pool 5% USD 01 /11 /2052 | 4,135,141 | 4,007,289 | 3.35 |
| Freddie Mac Pool 5.5% USD 01 /12/2052 | 4,100,519 | 4,061,999 | 3.40 |
| Freddie Mac Pool 6% USD 01 /01 /2053 | 554,892 | 557,945 | 0.47 |
| Freddie Mac Pool 6% USD 01 /09/2053 | 559,946 | 562,721 | 0.47 |
| Freddie Mac Pool 6% USD 01 /12/2053 | 1,482,946 | 1,488,994 | 1.25 |
| Ginnie Mae II Pool 3.5% USD 20/04/2049 | 158,027 | 140,762 | 0.12 |
| Goldman Sachs Group Inc/The 4% EUR 21 /09/2029 | 250,000 | 273,804 | 0.23 |
| JPMorgan Chase & Co FRN 0.389% EUR 24/02/2028 | 650,000 | 636,860 | 0.53 |
| Kinder Morgan Inc 4.8% USD 01 /02/2033 | 299,000 | 282,863 | 0.24 |
| Komatsu Finance America Inc 144A 5.499% USD 06/10/2027 | 408,000 | 412,850 | 0.35 |
| United Airlines 2016-2 Class B Pass Through Trust 3.65% USD 07/10/2025 | 254,236 | 242,589 | 0.20 |
| United States Treasury Note/Bond 2.25% USD 15/05/2041 | 2,435,000 | 1,767,705 | 1.48 |
| United States Treasury Note/Bond 3.625% USD 15/02/2053 | 2,373,000 | 2,059,226 | 1.72 |
| United States Treasury Note/Bond 3.75% USD 31 /12/2030 | 1,500,000 | 1,451,719 | 1.22 |
| United States Treasury Note/Bond 4% USD 31 /01 /2029 | 1,950,000 | 1,925,625 | 1.61 |
| United States Treasury Note/Bond 4% USD 28/02/2030 | 2,219,500 | 2,183,563 | 1.83 |
| United States Treasury Note/Bond 4.5% USD 15/11 /2033 | 3,700,000 | 3,761,281 | 3.15 |
| Verizon Communications Inc 1.125% GBP 03/11 /2028 | 450,000 | 482,320 | 0.40 |
| | | 39,390,510 | 32.96 |
| TOTAL BONDS | | 118,829,709 | 99.43 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 118,829,709 | 99.43 |
| OTHER TRANSFERABLE SECURITIES | | | |
| BONDS | | | |
| IRELAND | | | |
| GTLK Europe Capital DAC 4.349% USD 27/02/2029 ¹ | 1,200,000 | – | 0.00 |
| GTLK Europe Capital DAC 4.8% USD 26/02/2028 ¹ | 625,000 | – | 0.00 |
| | | – | 0.00 |
| LUXEMBOURG | | | |
| ALROSA Finance SA 4.65% USD 09/04/2024 ¹ | 1,195,000 | – | 0.00 |
| TOTAL BONDS | | – | 0.00 |
| TOTAL OTHER TRANSFERABLE SECURITIES | | – | 0.00 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 235,625 | 235,625 | 0.20 |
| TOTAL OPEN-ENDED FUNDS | | 235,625 | 0.20 |
| Total Investments | | 119,065,334 | 99.63 |

¹Securities valued at fair market value as determined in good faith pursuant to procedures established by the Directors.

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Emerging Markets Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| ANGOLA | | | |
| Angolan Government International Bond 8.25% USD 09/05/2028 | 300,000 | 277,125 | 0.28 |
| Angolan Government International Bond 8.75% USD 14/04/2032 | 1,100,000 | 972,125 | 0.99 |
| Angolan Government International Bond 9.125% USD 26/11/2049 | 200,000 | 161,440 | 0.16 |
| Angolan Government International Bond 9.375% USD 08/05/2048 | 267,000 | 219,777 | 0.22 |
| | | 1,630,467 | 1.65 |
| ARGENTINA | | | |
| Argentine Republic Government International Bond 3.625% USD 09/07/2046 | 1,371,000 | 521,272 | 0.53 |
| Argentine Republic Government International Bond 4.25% USD 09/01/2038 | 1,000,000 | 409,001 | 0.41 |
| YPF SA 9.5% USD 17/01/2031 | 305,000 | 307,860 | 0.31 |
| | | 1,238,133 | 1.25 |
| AZERBAIJAN | | | |
| Republic of Azerbaijan International Bond 3.5% USD 01/09/2032 | 150,000 | 126,957 | 0.13 |
| BAHRAIN | | | |
| Bahrain Government International Bond 4.25% USD 25/01/2028 | 600,000 | 556,864 | 0.56 |
| Bahrain Government International Bond 5.625% USD 30/09/2031 | 870,000 | 810,578 | 0.82 |
| Bahrain Government International Bond 6.25% USD 25/01/2051 | 600,000 | 487,998 | 0.50 |
| Bahrain Government International Bond 6.75% USD 20/09/2029 | 580,000 | 580,725 | 0.59 |
| | | 2,436,165 | 2.47 |
| BRAZIL | | | |
| Brazilian Government International Bond 3.75% USD 12/09/2031 | 600,000 | 521,507 | 0.53 |
| Brazilian Government International Bond 3.875% USD 12/06/2030 | 695,000 | 627,189 | 0.63 |
| Brazilian Government International Bond 4.625% USD 13/01/2028 | 300,000 | 293,469 | 0.30 |
| Brazilian Government International Bond 6.125% USD 15/03/2034 | 560,000 | 552,697 | 0.56 |
| Brazilian Government International Bond 7.125% USD 20/01/2037 | 480,000 | 510,000 | 0.52 |
| Brazilian Government International Bond 10.25% BRL 10/01/2028 | 800,000 | 167,024 | 0.17 |
| | | 2,671,886 | 2.71 |
| CAYMAN ISLANDS | | | |
| Alibaba Group Holding Ltd 4.4% USD 06/12/2057 | 400,000 | 324,375 | 0.33 |
| Fantasia Holdings Group Co Ltd 11.875% USD 01/06/2023 | 1,000,000 | 27,000 | 0.03 |
| Gaci First Investment Co 4.875% USD 14/02/2035 | 270,000 | 255,944 | 0.26 |
| Gaci First Investment Co 5.125% USD 14/02/2053 | 450,000 | 385,724 | 0.39 |
| Gaci First Investment Co 5.375% USD 29/01/2054 | 522,000 | 458,295 | 0.46 |
| IHS Holding Ltd 5.625% USD 29/11/2026 | 456,000 | 401,280 | 0.41 |
| Meituan 3.05% USD 28/10/2030 | 400,000 | 338,014 | 0.34 |
| Sharjah Sukuk Program Ltd 3.234% USD 23/10/2029 | 340,000 | 303,559 | 0.31 |
| Weibo Corp 3.375% USD 08/07/2030 | 230,000 | 197,343 | 0.20 |
| | | 2,691,534 | 2.73 |
| CHILE | | | |
| Banco de Credito e Inversiones SAFRN 8.75% USD Perpetual | 575,000 | 594,516 | 0.60 |
| Banco del Estado de Chile 2.704% USD 09/01/2025 | 365,000 | 355,234 | 0.36 |
| Chile Government International Bond 2.55% USD 27/07/2033 | 900,000 | 726,741 | 0.74 |
| Chile Government International Bond 2.75% USD 31/01/2027 | 870,000 | 814,649 | 0.82 |
| Corp Nacional del Cobre de Chile 3.7% USD 30/01/2050 | 850,000 | 571,512 | 0.58 |
| Corp Nacional del Cobre de Chile 5.95% USD 08/01/2034 | 1,000,000 | 987,783 | 1.00 |
| Corp Nacional del Cobre de Chile 6.3% USD 08/09/2053 | 200,000 | 193,477 | 0.20 |
| Empresa de los Ferrocarriles del Estado 3.83% USD 14/09/2061 | 367,000 | 244,333 | 0.25 |
| Empresa de Transporte de Pasajeros Metro SA 4.7% USD 07/05/2050 | 300,000 | 242,033 | 0.24 |
| Empresa Nacional del Petroleo 6.15% USD 10/05/2033 | 300,000 | 299,483 | 0.30 |
| Inversiones CMPC SA 6.125% USD 26/02/2034 | 210,000 | 213,255 | 0.22 |
| | | 5,243,016 | 5.31 |
| CHINA | | | |
| China Development Bank 1% USD 27/10/2025 | 300,000 | 280,653 | 0.28 |

Invesco Emerging Markets Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| COLOMBIA | | | |
| Colombia Government International Bond 3.125% USD 15/04/2031 | 300,000 | 237,400 | 0.24 |
| Colombia Government International Bond 3.25% USD 22/04/2032 | 600,000 | 461,720 | 0.47 |
| Colombia Government International Bond 3.875% USD 25/04/2027 | 200,000 | 188,408 | 0.19 |
| Colombia Government International Bond 5% USD 15/06/2045 | 200,000 | 143,191 | 0.14 |
| Colombia Government International Bond 5.625% USD 26/02/2044 | 500,000 | 391,452 | 0.40 |
| Colombia Government International Bond 7.375% USD 18/09/2037 | 600,000 | 588,396 | 0.60 |
| Colombia Government International Bond 8% USD 14/11/2035 | 700,000 | 726,419 | 0.74 |
| Ecopetrol SA 8.375% USD 19/01/2036 | 330,000 | 330,051 | 0.33 |
| | | 3,067,037 | 3.11 |
| COSTA RICA | | | |
| Costa Rica Government International Bond 6.125% USD 19/02/2031 | 400,000 | 406,268 | 0.41 |
| Costa Rica Government International Bond 7.158% USD 12/03/2045 | 600,000 | 620,880 | 0.63 |
| Costa Rica Government International Bond 7.3% USD 13/11/2054 | 740,000 | 778,002 | 0.79 |
| | | 1,805,150 | 1.83 |
| CZECH REPUBLIC | | | |
| Energo-Pro AS 8.5% USD 04/02/2027 | 300,000 | 302,625 | 0.31 |
| DOMINICAN REPUBLIC | | | |
| Dominican Republic International Bond 4.5% USD 30/01/2030 | 600,000 | 545,010 | 0.55 |
| Dominican Republic International Bond 5.5% USD 27/01/2025 | 400,000 | 398,500 | 0.40 |
| Dominican Republic International Bond 5.875% USD 30/01/2060 | 900,000 | 757,305 | 0.77 |
| Dominican Republic International Bond 6% USD 19/07/2028 | 400,000 | 398,320 | 0.40 |
| Dominican Republic International Bond 6.5% USD 15/02/2048 | 400,000 | 380,500 | 0.39 |
| Dominican Republic International Bond 6.85% USD 27/01/2045 | 200,000 | 196,500 | 0.20 |
| Dominican Republic International Bond 11.25% DOP 15/09/2035 | 19,400,000 | 361,324 | 0.37 |
| | | 3,037,459 | 3.08 |
| ECUADOR | | | |
| Ecuador Government International Bond 2.5% USD 31/07/2040 | 400,000 | 171,600 | 0.17 |
| Ecuador Government International Bond 3.5% USD 31/07/2035 | 900,000 | 421,899 | 0.43 |
| Ecuador Government International Bond 6% USD 31/07/2030 | 450,000 | 270,720 | 0.28 |
| | | 864,219 | 0.88 |
| EGYPT | | | |
| Egypt Government International Bond 5.8% USD 30/09/2027 | 400,000 | 357,334 | 0.36 |
| Egypt Government International Bond 5.875% USD 16/02/2031 | 324,000 | 263,506 | 0.27 |
| Egypt Government International Bond 6.2% USD 01/03/2024 | 300,000 | 299,254 | 0.30 |
| Egypt Government International Bond 7.3% USD 30/09/2033 | 400,000 | 328,583 | 0.33 |
| Egypt Government International Bond 7.5% USD 31/01/2027 | 200,000 | 191,992 | 0.20 |
| Egypt Government International Bond 7.6% USD 01/03/2029 | 420,000 | 382,298 | 0.39 |
| Egypt Government International Bond 8.7% USD 01/03/2049 | 620,000 | 484,239 | 0.49 |
| Egypt Government International Bond 8.75% USD 30/09/2051 | 300,000 | 238,125 | 0.24 |
| Egypt Government International Bond 8.875% USD 29/05/2050 | 450,000 | 356,585 | 0.36 |
| | | 2,901,916 | 2.94 |
| EL SALVADOR | | | |
| El Salvador Government International Bond 6.375% USD 18/01/2027 | 200,000 | 172,500 | 0.17 |
| El Salvador Government International Bond 7.625% USD 01/02/2041 | 300,000 | 218,640 | 0.22 |
| El Salvador Government International Bond 8.25% USD 10/04/2032 | 600,000 | 498,750 | 0.51 |
| El Salvador Government International Bond 9.5% USD 15/07/2052 | 300,000 | 248,888 | 0.25 |
| | | 1,138,778 | 1.15 |
| GABON | | | |
| Gabon Government International Bond 7% USD 24/11/2031 | 500,000 | 408,412 | 0.41 |
| GHANA | | | |
| Ghana Government International Bond 8.625% USD 07/04/2034 | 500,000 | 217,500 | 0.22 |
| Ghana Government International Bond 8.75% USD 11/03/2061 | 500,000 | 216,092 | 0.22 |
| Ghana Government International Bond 8.95% USD 26/03/2051 | 600,000 | 259,410 | 0.26 |
| | | 693,002 | 0.70 |

Invesco Emerging Markets Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| GUATEMALA | | | |
| Guatemala Government Bond 5.25% USD 10/08/2029 | 269,000 | 258,240 | 0.26 |
| Guatemala Government Bond 7.05% USD 04/10/2032 | 500,000 | 524,313 | 0.53 |
| | | 782,553 | 0.79 |
| HONDURAS | | | |
| Honduras Government International Bond 7.5% USD 15/03/2024 | 350,000 | 349,916 | 0.35 |
| HONG KONG | | | |
| CNAC HK Finbridge Co Ltd 4.125% USD 19/07/2027 | 300,000 | 287,793 | 0.29 |
| Lenovo Group Ltd 6.536% USD 27/07/2032 | 300,000 | 314,696 | 0.32 |
| | | 602,489 | 0.61 |
| HUNGARY | | | |
| Hungary Government International Bond 3.125% USD 21/09/2051 | 500,000 | 310,018 | 0.31 |
| Hungary Government International Bond 5.25% USD 16/06/2029 | 600,000 | 588,619 | 0.60 |
| Hungary Government International Bond 5.5% USD 16/06/2034 | 310,000 | 301,534 | 0.31 |
| Hungary Government International Bond 5.5% USD 26/03/2036 | 395,000 | 378,873 | 0.38 |
| Hungary Government International Bond 6.25% USD 22/09/2032 | 250,000 | 258,125 | 0.26 |
| Hungary Government International Bond 6.75% USD 25/09/2052 | 400,000 | 424,500 | 0.43 |
| Hungary Government International Bond 7.625% USD 29/03/2041 | 300,000 | 343,562 | 0.35 |
| | | 2,605,231 | 2.64 |
| INDIA | | | |
| Adani Green Energy Ltd 4.375% USD 08/09/2024 | 304,000 | 299,688 | 0.30 |
| Indian Railway Finance Corp Ltd 3.249% USD 13/02/2030 | 395,000 | 350,140 | 0.36 |
| Indian Railway Finance Corp Ltd 3.95% USD 13/02/2050 | 220,000 | 170,794 | 0.17 |
| | | 820,622 | 0.83 |
| INDONESIA | | | |
| Freeport Indonesia PT 4.763% USD 14/04/2027 | 247,000 | 241,568 | 0.25 |
| Indonesia Government International Bond 3.35% USD 12/03/2071 | 200,000 | 131,102 | 0.13 |
| Indonesia Government International Bond 4.65% USD 20/09/2032 | 310,000 | 298,937 | 0.30 |
| Indonesia Government International Bond 5.1% USD 10/02/2054 | 700,000 | 671,358 | 0.68 |
| Indonesia Government International Bond 5.45% USD 20/09/2052 | 500,000 | 497,000 | 0.50 |
| Perusahaan Penerbit SBSN Indonesia III 2.55% USD 09/06/2031 | 310,000 | 263,549 | 0.27 |
| Perusahaan Penerbit SBSN Indonesia III 2.8% USD 23/06/2030 | 240,000 | 210,976 | 0.21 |
| Perusahaan Penerbit SBSN Indonesia III 3.8% USD 23/06/2050 | 285,000 | 218,592 | 0.22 |
| Perusahaan Penerbit SBSN Indonesia III 4.4% USD 01/03/2028 | 310,000 | 304,145 | 0.31 |
| | | 2,837,227 | 2.87 |
| IVORY COAST | | | |
| Ivory Coast Government International Bond 6.125% USD 15/06/2033 | 900,000 | 792,000 | 0.80 |
| Ivory Coast Government International Bond 8.25% USD 30/01/2037 | 285,000 | 279,257 | 0.28 |
| | | 1,071,257 | 1.08 |
| JAMAICA | | | |
| Jamaica Government International Bond 7.875% USD 28/07/2045 | 400,000 | 462,000 | 0.47 |
| JORDAN | | | |
| Jordan Government International Bond 7.375% USD 10/10/2047 | 750,000 | 648,589 | 0.66 |
| Jordan Government International Bond 7.5% USD 13/01/2029 | 600,000 | 592,888 | 0.60 |
| | | 1,241,477 | 1.26 |
| KAZAKHSTAN | | | |
| Development Bank of Kazakhstan JSC 5.75% USD 12/05/2025 | 644,000 | 643,679 | 0.65 |
| KENYA | | | |
| Republic of Kenya Government International Bond 8% USD 22/05/2032 | 700,000 | 631,609 | 0.64 |
| Republic of Kenya Government International Bond 9.75% USD 16/02/2031 | 450,000 | 451,134 | 0.46 |
| | | 1,082,743 | 1.10 |
| KUWAIT | | | |
| Burgan Bank SAK FRN 2.75% USD 15/12/2031 | 600,000 | 503,913 | 0.51 |

Invesco Emerging Markets Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| LEBANON | | | |
| Lebanon Government International Bond 6.25% USD 04/11/2024 | 1,800,000 | 109,116 | 0.11 |
| LUXEMBOURG | | | |
| Ambipar Lux Sarl 9.875% USD 06/02/2031 | 425,000 | 422,852 | 0.43 |
| B2W Digital Lux Sarl 4.375% USD 20/12/2030 | 300,000 | 65,256 | 0.06 |
| Cosan Luxembourg SA 7.25% USD 27/06/2031 | 500,000 | 511,187 | 0.52 |
| CSN Resources SA 8.875% USD 05/12/2030 | 500,000 | 514,562 | 0.52 |
| Greensaif Pipelines Bidco Sarl 6.51% USD 23/02/2042 | 315,000 | 323,740 | 0.33 |
| Raizen Fuels Finance 6.45% USD 05/03/2034 | 390,000 | 392,625 | 0.40 |
| Raizen Fuels Finance 6.95% USD 05/03/2054 | 200,000 | 201,554 | 0.20 |
| Rumo Luxembourg Sarl 4.2% USD 18/01/2032 | 500,000 | 415,412 | 0.42 |
| | | 2,847,188 | 2.88 |
| MALAYSIA | | | |
| Malaysia Sukuk Global Bhd 4.08% USD 27/04/2046 | 250,000 | 223,977 | 0.23 |
| Malaysia Wakala Sukuk Bhd 2.07% USD 28/04/2031 | 250,000 | 212,656 | 0.22 |
| Malaysia Wakala Sukuk Bhd 3.075% USD 28/04/2051 | 300,000 | 220,435 | 0.22 |
| | | 657,068 | 0.67 |
| MAURITIUS | | | |
| Diamond II Ltd 7.95% USD 28/07/2026 | 400,000 | 406,256 | 0.41 |
| Greenko Power II Ltd 4.3% USD 13/12/2028 | 180,000 | 165,606 | 0.17 |
| | | 571,862 | 0.58 |
| MEXICO | | | |
| Alesa SAB de CV 7.75% USD 14/12/2026 | 200,000 | 202,941 | 0.21 |
| Banco Mercantil del Norte SA/Grand Cayman FRN 5.875% USD Perpetual | 319,000 | 302,848 | 0.31 |
| Banco Mercantil del Norte SA/Grand Cayman FRN 6.75% USD Perpetual | 450,000 | 448,119 | 0.45 |
| BBVA Bancomer SA/Texas FRN 8.45% USD 29/06/2038 | 200,000 | 211,134 | 0.21 |
| Buffalo Energy Mexico Holdings / Buffalo Energy Infrastructure / Buffalo Energy 7.875% USD 15/02/2039 | 500,000 | 531,370 | 0.54 |
| CIBANCO SA Institucion de Banca Multiple Trust CIB/3332 4.375% USD 22/07/2031 | 315,000 | 241,585 | 0.25 |
| Comision Federal de Electricidad 4.677% USD 09/02/2051 | 500,000 | 349,722 | 0.35 |
| Comision Federal de Electricidad 6.264% USD 15/02/2052 | 600,000 | 519,621 | 0.53 |
| Electricidad Firme de Mexico Holdings SA de CV 4.9% USD 20/11/2026 | 300,000 | 283,125 | 0.29 |
| Grupo Axo SAPI de CV 144A 5.75% USD 08/06/2026 | 700,000 | 664,526 | 0.67 |
| Mexico Government International Bond 3.771% USD 24/05/2061 | 500,000 | 318,358 | 0.32 |
| Mexico Government International Bond 4.5% USD 22/04/2029 | 500,000 | 481,653 | 0.49 |
| Mexico Government International Bond 4.5% USD 31/01/2050 | 400,000 | 310,307 | 0.31 |
| Mexico Government International Bond 5% USD 27/04/2051 | 750,000 | 619,764 | 0.63 |
| Mexico Government International Bond 5.75% USD 12/10/2110 | 450,000 | 385,262 | 0.39 |
| Mexico Government International Bond 6.4% USD 07/05/2054 | 435,000 | 428,951 | 0.43 |
| Mexico Government International Bond 8.3% USD 15/08/2031 | 290,000 | 344,767 | 0.35 |
| | | 6,644,053 | 6.73 |
| NIGERIA | | | |
| Fidelity Bank Plc 7.625% USD 28/10/2026 | 400,000 | 378,280 | 0.38 |
| OMAN | | | |
| Oman Government International Bond 4.75% USD 15/06/2026 | 620,000 | 608,118 | 0.62 |
| Oman Government International Bond 6% USD 01/08/2029 | 800,000 | 812,216 | 0.82 |
| Oman Government International Bond 6.25% USD 25/01/2031 | 320,000 | 328,600 | 0.33 |
| Oman Government International Bond 6.5% USD 08/03/2047 | 300,000 | 296,761 | 0.30 |
| Oman Government International Bond 6.75% USD 17/01/2048 | 300,000 | 302,676 | 0.31 |
| | | 2,348,371 | 2.38 |
| PAKISTAN | | | |
| Pakistan Government International Bond 7.375% USD 08/04/2031 | 300,000 | 209,404 | 0.21 |
| Pakistan Government International Bond 7.875% USD 31/03/2036 | 900,000 | 632,476 | 0.64 |
| | | 841,880 | 0.85 |
| PANAMA | | | |
| Multibank Inc 7.75% USD 03/02/2028 | 309,000 | 314,242 | 0.32 |
| Panama Government International Bond 2.252% USD 29/09/2032 | 770,000 | 541,888 | 0.55 |

Invesco Emerging Markets Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| PANAMA (continued) | | | |
| Panama Government International Bond 3.298% USD 19/01/2033 | 350,000 | 264,310 | 0.27 |
| Panama Government International Bond 3.75% USD 16/03/2025 | 290,000 | 282,864 | 0.28 |
| Panama Government International Bond 3.875% USD 17/03/2028 | 500,000 | 454,375 | 0.46 |
| Panama Government International Bond 4.5% USD 15/05/2047 | 600,000 | 402,000 | 0.40 |
| Panama Government International Bond 4.5% USD 19/01/2063 | 900,000 | 560,331 | 0.57 |
| Panama Government International Bond 6.7% USD 26/01/2036 | 300,000 | 284,625 | 0.29 |
| Panama Government International Bond 7.875% USD 01/03/2057 | 272,000 | 267,240 | 0.27 |
| Panama Government International Bond 8% USD 01/03/2038 | 335,000 | 342,922 | 0.35 |
| | | 3,714,797 | 3.76 |
| PARAGUAY | | | |
| Frigorifico Concepcion SA 7.7% USD 21/07/2028 | 450,000 | 391,912 | 0.40 |
| PERU | | | |
| Peruvian Government International Bond 1.862% USD 01/12/2032 | 850,000 | 643,486 | 0.65 |
| Peruvian Government International Bond 3% USD 15/01/2034 | 450,000 | 364,685 | 0.37 |
| Peruvian Government International Bond 3.23% USD 28/07/2121 | 300,000 | 170,623 | 0.17 |
| | | 1,178,794 | 1.19 |
| PHILIPPINES | | | |
| Philippine Government International Bond 3.2% USD 06/07/2046 | 250,000 | 178,348 | 0.18 |
| Philippine Government International Bond 3.7% USD 02/02/2042 | 400,000 | 323,572 | 0.33 |
| Philippine Government International Bond 4.2% USD 29/03/2047 | 200,000 | 166,886 | 0.17 |
| Philippine Government International Bond 5% USD 17/07/2033 | 200,000 | 199,177 | 0.20 |
| | | 867,983 | 0.88 |
| POLAND | | | |
| Bank Gospodarstwa Krajowego 6.25% USD 31/10/2028 | 260,000 | 270,227 | 0.27 |
| Republic of Poland Government International Bond 5.5% USD 16/11/2027 | 310,000 | 317,921 | 0.32 |
| Republic of Poland Government International Bond 5.75% USD 16/11/2032 | 420,000 | 439,100 | 0.45 |
| | | 1,027,248 | 1.04 |
| QATAR | | | |
| Qatar Government International Bond 4.625% USD 02/06/2046 | 400,000 | 363,844 | 0.37 |
| Qatar Government International Bond 5.103% USD 23/04/2048 | 400,000 | 383,756 | 0.39 |
| QatarEnergy 2.25% USD 12/07/2031 | 250,000 | 208,075 | 0.21 |
| QatarEnergy 3.125% USD 12/07/2041 | 500,000 | 367,270 | 0.37 |
| | | 1,322,945 | 1.34 |
| ROMANIA | | | |
| Romanian Government International Bond 3% USD 27/02/2027 | 290,000 | 269,687 | 0.27 |
| Romanian Government International Bond 3.625% USD 27/03/2032 | 350,000 | 296,417 | 0.30 |
| Romanian Government International Bond 5.25% USD 25/11/2027 | 680,000 | 667,920 | 0.68 |
| Romanian Government International Bond 6% USD 25/05/2034 | 200,000 | 195,136 | 0.20 |
| Romanian Government International Bond 6.125% USD 22/01/2044 | 300,000 | 285,671 | 0.29 |
| Romanian Government International Bond 6.375% EUR 18/09/2033 | 600,000 | 683,169 | 0.69 |
| Romanian Government International Bond 7.125% USD 17/01/2033 | 450,000 | 473,611 | 0.48 |
| | | 2,871,611 | 2.91 |
| SAUDI ARABIA | | | |
| Saudi Government International Bond 2.5% USD 03/02/2027 | 500,000 | 466,241 | 0.47 |
| Saudi Government International Bond 2.75% USD 03/02/2032 | 400,000 | 339,270 | 0.35 |
| Saudi Government International Bond 3.25% USD 26/10/2026 | 1,090,000 | 1,039,686 | 1.05 |
| Saudi Government International Bond 4.5% USD 17/04/2030 | 600,000 | 581,602 | 0.59 |
| Saudi Government International Bond 4.5% USD 26/10/2046 | 200,000 | 167,401 | 0.17 |
| Saudi Government International Bond 4.5% USD 22/04/2060 | 500,000 | 402,797 | 0.41 |
| Saudi Government International Bond 4.625% USD 04/10/2047 | 400,000 | 337,626 | 0.34 |
| Saudi Government International Bond 5.5% USD 25/10/2032 | 450,000 | 462,252 | 0.47 |
| Saudi Government International Bond 5.75% USD 16/01/2054 | 441,000 | 425,717 | 0.43 |
| | | 4,222,592 | 4.28 |
| SENEGAL | | | |
| Senegal Government International Bond 6.25% USD 23/05/2033 | 250,000 | 207,190 | 0.21 |

Invesco Emerging Markets Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| SERBIA | | | |
| Serbia International Bond 6.5% USD 26/09/2033 | 400,000 | 405,900 | 0.41 |
| SOUTH AFRICA | | | |
| Republic of South Africa Government International Bond 4.85% USD 30/09/2029 | 400,000 | 360,785 | 0.36 |
| Republic of South Africa Government International Bond 5.65% USD 27/09/2047 | 200,000 | 144,892 | 0.15 |
| Republic of South Africa Government International Bond 5.75% USD 30/09/2049 | 200,000 | 145,500 | 0.15 |
| Republic of South Africa Government International Bond 5.875% USD 20/04/2032 | 500,000 | 450,179 | 0.46 |
| Republic of South Africa Government International Bond 7.3% USD 20/04/2052 | 200,000 | 173,140 | 0.17 |
| | | 1,274,496 | 1.29 |
| SOUTH KOREA | | | |
| Export-Import Bank of Korea 4.625% USD 11/01/2034 | 600,000 | 584,726 | 0.59 |
| SPAIN | | | |
| Banco Santander SA FRN 9.625% USD Perpetual | 600,000 | 646,938 | 0.65 |
| EnfraGen Energia Sur SA / EnfraGen Spain SA / Prime Energia SpA 5.375% USD 30/12/2030 | 830,000 | 669,053 | 0.68 |
| | | 1,315,991 | 1.33 |
| SRI LANKA | | | |
| Sri Lanka Government International Bond 0% USD Perpetual | 652,000 | 357,931 | 0.36 |
| Sri Lanka Government International Bond 6.825% USD 18/07/2026 | 900,000 | 499,851 | 0.51 |
| | | 857,782 | 0.87 |
| SUPRANATIONAL | | | |
| African Export-Import Bank/The 3.798% USD 17/05/2031 | 487,000 | 410,406 | 0.42 |
| TAJKISTAN | | | |
| Republic of Tajikistan International Bond 7.125% USD 14/09/2027 | 400,000 | 365,000 | 0.37 |
| TRINIDAD AND TOBAGO | | | |
| Trinidad & Tobago Government International Bond 4.5% USD 04/08/2026 | 450,000 | 437,850 | 0.44 |
| Trinidad & Tobago Government International Bond 5.95% USD 14/01/2031 | 245,000 | 246,164 | 0.25 |
| | | 684,014 | 0.69 |
| TURKEY | | | |
| Akbank TAS FRN 6.8% USD 22/06/2031 | 300,000 | 295,860 | 0.30 |
| Arcelik AS 8.5% USD 25/09/2028 | 300,000 | 313,176 | 0.32 |
| Hazine Mustesarligi Varlik Kiralama AS 5.125% USD 22/06/2026 | 200,000 | 192,807 | 0.20 |
| Hazine Mustesarligi Varlik Kiralama AS 9.758% USD 13/11/2025 | 310,000 | 327,692 | 0.33 |
| Istanbul Metropolitan Municipality 10.5% USD 06/12/2028 | 600,000 | 645,480 | 0.65 |
| TC Ziraat Bankasi AS 8% USD 16/01/2029 | 750,000 | 760,928 | 0.77 |
| Turkiye Government International Bond 4.25% USD 13/03/2025 | 870,000 | 855,227 | 0.87 |
| Turkiye Government International Bond 4.75% USD 26/01/2026 | 495,000 | 482,328 | 0.49 |
| Turkiye Government International Bond 5.75% USD 11/05/2047 | 300,000 | 224,957 | 0.23 |
| Turkiye Government International Bond 6% USD 25/03/2027 | 300,000 | 295,360 | 0.30 |
| Turkiye Government International Bond 6% USD 14/01/2041 | 580,000 | 472,450 | 0.48 |
| Turkiye Government International Bond 7.625% USD 15/05/2034 | 1,115,000 | 1,110,875 | 1.12 |
| Turkiye Ihracat Kredi Bankasi AS 7.5% USD 06/02/2028 | 200,000 | 200,134 | 0.20 |
| Ulker Biskuvi Sanayi AS 6.95% USD 30/10/2025 | 300,000 | 297,684 | 0.30 |
| | | 6,474,958 | 6.56 |
| UKRAINE | | | |
| Ukraine Government International Bond 6.876% USD 21/05/2031 | 231,000 | 57,012 | 0.06 |
| Ukraine Government International Bond 7.253% USD 15/03/2035 | 1,000,000 | 260,000 | 0.26 |
| Ukraine Government International Bond 7.75% USD 01/09/2026 | 800,000 | 235,500 | 0.24 |
| Ukraine Government International Bond 9.75% USD 01/11/2030 | 1,000,000 | 297,250 | 0.30 |
| | | 849,762 | 0.86 |
| UNITED ARAB EMIRATES | | | |
| Abu Dhabi Government International Bond 2.7% USD 02/09/2070 | 600,000 | 347,700 | 0.35 |
| Abu Dhabi Government International Bond 3.875% USD 16/04/2050 | 500,000 | 395,963 | 0.40 |
| DP World Ltd/United Arab Emirates 5.625% USD 25/09/2048 | 450,000 | 420,750 | 0.42 |

Invesco Emerging Markets Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED ARAB EMIRATES (continued) | | | |
| Emirates Development Bank PJSC 1.639% USD 15/06/2026 | 200,000 | 184,009 | 0.19 |
| MDGH GMTN RSC Ltd 3% USD 28/03/2027 | 450,000 | 423,443 | 0.43 |
| MDGH GMTN RSC Ltd 5.875% USD 01/05/2034 | 600,000 | 639,420 | 0.65 |
| | | 2,411,285 | 2.44 |
| UNITED KINGDOM | | | |
| Avianca Midco 2 Plc 9% USD 01/12/2028 | 350,000 | 325,415 | 0.33 |
| Champion Path Holdings Ltd 4.5% USD 27/01/2026 | 400,000 | 381,015 | 0.39 |
| Endeavour Mining Plc 5% USD 14/10/2026 | 389,000 | 365,175 | 0.37 |
| Liquid Telecommunications Financing Plc 5.5% USD 04/09/2026 | 800,000 | 464,000 | 0.47 |
| Petrofac Ltd 9.75% USD 15/11/2026 | 518,000 | 256,270 | 0.26 |
| SCC Power Plc 8% USD 31/12/2028 | 447,161 | 204,800 | 0.21 |
| Sinochem Offshore Capital Co Ltd 2.375% USD 23/09/2031 | 700,000 | 565,208 | 0.57 |
| State Grid Overseas Investment BV Ltd 1.625% USD 05/08/2030 | 300,000 | 248,655 | 0.25 |
| Studio City Finance Ltd 5% USD 15/01/2029 | 500,000 | 439,582 | 0.45 |
| | | 3,250,120 | 3.30 |
| UNITED STATES | | | |
| Bimbo Bakeries USA Inc 6.4% USD 15/01/2034 | 360,000 | 385,425 | 0.39 |
| Finance Department Government of Sharjah 6.125% USD 06/03/2036 | 800,000 | 791,840 | 0.80 |
| Gabon Blue Bond Master Trust Series 2 6.097% USD 01/08/2038 | 600,000 | 597,593 | 0.61 |
| Goldman Sachs Group Inc/The FRN 4.125% USD Perpetual | 500,000 | 456,836 | 0.46 |
| Gran Tierra Energy Inc 9.5% USD 15/10/2029 | 705,000 | 656,655 | 0.66 |
| Kosmos Energy Ltd 7.75% USD 01/05/2027 | 240,000 | 226,681 | 0.23 |
| Prairie Acquiror LP 144A 9% USD 01/08/2029 | 163,000 | 164,329 | 0.17 |
| Sasol Financing USA LLC 8.75% USD 03/05/2029 | 560,000 | 560,409 | 0.57 |
| | | 3,839,768 | 3.89 |
| URUGUAY | | | |
| Uruguay Government International Bond 4.125% USD 20/11/2045 | 200,000 | 174,500 | 0.18 |
| UZBEKISTAN | | | |
| Republic of Uzbekistan International Bond 7.85% USD 12/10/2028 | 650,000 | 681,177 | 0.69 |
| Uzbek Industrial and Construction Bank ATB 5.75% USD 02/12/2024 | 655,000 | 636,165 | 0.64 |
| Uzbekneftegaz JSC 4.75% USD 16/11/2028 | 630,000 | 530,977 | 0.54 |
| | | 1,848,319 | 1.87 |
| ZAMBIA | | | |
| Zambia Government International Bond 8.5% USD 14/04/2024 | 500,000 | 340,831 | 0.34 |
| TOTAL BONDS | | 98,831,264 | 100.10 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 98,831,264 | 100.10 |
| Total Investments | | 98,831,264 | 100.10 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Emerging Market Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| ARGENTINA | | | |
| YPF SA 9.5% USD 17/01/2031 | 470,000 | 474,406 | 0.92 |
| BERMUDA | | | |
| Bermuda Government International Bond 5% USD 15/07/2032 | 350,000 | 336,455 | 0.65 |
| Tengizchevroil Finance Co International Ltd 3.25% USD 15/08/2030 | 600,000 | 491,250 | 0.96 |
| | | 827,705 | 1.61 |
| BRAZIL | | | |
| BRF SA 5.75% USD 21/09/2050 | 600,000 | 462,091 | 0.90 |
| Globo Comunicacao e Participacoes SA 4.875% USD 22/01/2030 | 400,000 | 346,269 | 0.67 |
| | | 808,360 | 1.57 |
| CANADA | | | |
| Aris Mining Corp 6.875% USD 09/08/2026 | 400,000 | 353,602 | 0.69 |
| First Quantum Minerals Ltd 144A 9.375% USD 01/03/2029 | 203,000 | 211,034 | 0.41 |
| Frontera Energy Corp 7.875% USD 21/06/2028 | 400,000 | 321,442 | 0.62 |
| | | 886,078 | 1.72 |
| CAYMAN ISLANDS | | | |
| AAC Technologies Holdings Inc 3.75% USD 02/06/2031 | 300,000 | 241,463 | 0.47 |
| Alibaba Group Holding Ltd 4% USD 06/12/2037 | 300,000 | 258,054 | 0.50 |
| Alibaba Group Holding Ltd 4.2% USD 06/12/2047 | 400,000 | 323,413 | 0.63 |
| BOS Funding Ltd 7% USD 14/03/2028 | 250,000 | 260,154 | 0.51 |
| China Modern Dairy Holdings Ltd 2.125% USD 14/07/2026 | 500,000 | 447,407 | 0.87 |
| Fantasia Holdings Group Co Ltd 11.875% USD 01/06/2023 | 600,000 | 16,200 | 0.03 |
| Gaci First Investment Co 4.875% USD 14/02/2035 | 460,000 | 436,052 | 0.85 |
| Geely Automobile Holdings Ltd FRN 4% USD Perpetual | 400,000 | 392,600 | 0.76 |
| Melco Resorts Finance Ltd 5.375% USD 04/12/2029 | 600,000 | 544,163 | 1.06 |
| Powerlong Real Estate Holdings Ltd 6.95% USD 06/12/2025 | 291,000 | 26,917 | 0.05 |
| Sunac China Holdings Ltd 1% USD 30/09/2032 | 33,160 | 2,155 | 0.00 |
| Sunac China Holdings Ltd 6% USD 30/09/2025 | 26,825 | 3,219 | 0.01 |
| Sunac China Holdings Ltd 6.25% USD 30/09/2026 | 26,825 | 3,253 | 0.01 |
| Sunac China Holdings Ltd 6.5% USD 30/09/2027 | 53,651 | 5,365 | 0.01 |
| Sunac China Holdings Ltd 6.75% USD 30/09/2028 | 80,477 | 7,042 | 0.01 |
| Sunac China Holdings Ltd 7% USD 30/09/2029 | 80,477 | 6,237 | 0.01 |
| Sunac China Holdings Ltd 7.25% USD 30/09/2030 | 37,805 | 2,854 | 0.01 |
| Tencent Music Entertainment Group 2% USD 03/09/2030 | 510,000 | 414,395 | 0.80 |
| Termocandelaria Power Ltd 7.875% USD 30/01/2029 | 350,000 | 344,719 | 0.67 |
| Weibo Corp 3.375% USD 08/07/2030 | 600,000 | 514,808 | 1.00 |
| | | 4,250,470 | 8.26 |
| CHILE | | | |
| Banco de Credito e Inversiones SA FRN 8.75% USD Perpetual | 405,000 | 418,746 | 0.81 |
| Corp Nacional del Cobre de Chile 3.7% USD 30/01/2050 | 600,000 | 403,420 | 0.78 |
| Corp Nacional del Cobre de Chile 6.3% USD 08/09/2053 | 100,000 | 96,738 | 0.19 |
| Empresa de Transporte de Pasajeros Metro SA 3.693% USD 13/09/2061 | 400,000 | 262,460 | 0.51 |
| Inversiones CMPC SA 6.125% USD 26/02/2034 | 200,000 | 203,100 | 0.40 |
| Sociedad Quimica y Minera de Chile SA 6.5% USD 07/11/2033 | 490,000 | 504,026 | 0.98 |
| | | 1,888,490 | 3.67 |
| CHINA | | | |
| ZhongAn Online P&C Insurance Co Ltd 3.125% USD 16/07/2025 | 400,000 | 379,450 | 0.74 |
| COLOMBIA | | | |
| Bancolombia SA FRN 4.625% USD 18/12/2029 | 500,000 | 469,223 | 0.91 |
| Ecopetrol SA 4.625% USD 02/11/2031 | 500,000 | 411,393 | 0.80 |
| Oleoducto Central SA 4% USD 14/07/2027 | 500,000 | 464,782 | 0.90 |
| | | 1,345,398 | 2.61 |
| CZECH REPUBLIC | | | |
| Energo-Pro AS 8.5% USD 04/02/2027 | 291,000 | 293,546 | 0.57 |

Invesco Emerging Market Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| DOMINICAN REPUBLIC | | | |
| Dominican Republic International Bond 11.25% DOP 15/09/2035 | 12,900,000 | 240,262 | 0.47 |
| GABON | | | |
| Gabon Government International Bond 7% USD 24/11/2031 | 300,000 | 245,048 | 0.48 |
| GERMANY | | | |
| Deutsche Bank AG FRN 7.5% USD Perpetual | 400,000 | 383,404 | 0.74 |
| GUATEMALA | | | |
| CT Trust 5.125% USD 03/02/2032 | 607,000 | 548,050 | 1.06 |
| Guatemala Government Bond 7.05% USD 04/10/2032 | 250,000 | 262,156 | 0.51 |
| | | 810,206 | 1.57 |
| HONDURAS | | | |
| Honduras Government International Bond 7.5% USD 15/03/2024 | 508,333 | 508,211 | 0.99 |
| HONG KONG | | | |
| AIA Group Ltd FRN 2.7% USD Perpetual | 550,000 | 512,916 | 1.00 |
| Far East Horizon Ltd 2.625% USD 03/03/2024 | 500,000 | 499,062 | 0.97 |
| | | 1,011,978 | 1.97 |
| HUNGARY | | | |
| MFB Magyar Fejlesztési Bank Zrt 6.5% USD 29/06/2028 | 280,000 | 284,241 | 0.55 |
| INDIA | | | |
| Adani Green Energy Ltd 4.375% USD 08/09/2024 | 400,000 | 394,327 | 0.77 |
| JSW Steel Ltd 5.05% USD 05/04/2032 | 500,000 | 439,802 | 0.85 |
| ReNew Wind Energy AP2 / ReNew Power Pvt Ltd other 9 Subsidiaries 4.5% USD 14/07/2028 | 400,000 | 366,464 | 0.71 |
| | | 1,200,593 | 2.33 |
| INDONESIA | | | |
| Bukit Makmur Mandiri Utama PT 7.75% USD 10/02/2026 | 400,000 | 397,020 | 0.77 |
| ISRAEL | | | |
| Bank Hapoalim BM 144A FRN 3.255% USD 21/01/2032 | 600,000 | 531,750 | 1.03 |
| Bank Leumi Le-Israel BM 144A FRN 7.129% USD 18/07/2033 | 545,000 | 532,724 | 1.04 |
| | | 1,064,474 | 2.07 |
| IVORY COAST | | | |
| Ivory Coast Government International Bond 8.25% USD 30/01/2037 | 395,000 | 387,041 | 0.75 |
| KENYA | | | |
| Republic of Kenya Government International Bond 9.75% USD 16/02/2031 | 300,000 | 300,756 | 0.58 |
| KUWAIT | | | |
| Burgan Bank SAK FRN 2.75% USD 15/12/2031 | 600,000 | 503,913 | 0.98 |
| LUXEMBOURG | | | |
| Acu Petroleo Luxembourg Sarl 7.5% USD 13/01/2032 | 436,365 | 422,264 | 0.82 |
| Ambipar Lux Sarl 9.875% USD 06/02/2031 | 305,000 | 303,458 | 0.59 |
| B2W Digital Lux Sarl 4.375% USD 20/12/2030 | 800,000 | 174,015 | 0.34 |
| Cosan Luxembourg SA 7.25% USD 27/06/2031 | 400,000 | 408,950 | 0.79 |
| CSN Resources SA 8.875% USD 05/12/2030 | 250,000 | 257,281 | 0.50 |
| CSN Resources SA REGS 8.875% USD 05/12/2030 | 305,000 | 313,883 | 0.61 |
| EIG Pearl Holdings Sarl 4.387% USD 30/11/2046 | 600,000 | 462,750 | 0.90 |
| FS Luxembourg Sarl 10% USD 15/12/2025 | 400,000 | 415,871 | 0.81 |
| Greensaf Pipelines Bidco Sarl 6.51% USD 23/02/2042 | 200,000 | 205,549 | 0.40 |
| MC Brazil Downstream Trading SARL 7.25% USD 30/06/2031 | 475,376 | 432,286 | 0.84 |
| Minerva Luxembourg SA 8.875% USD 13/09/2033 | 340,000 | 357,016 | 0.69 |
| Nexa Resources SA 6.5% USD 18/01/2028 | 450,000 | 450,543 | 0.88 |
| Tierra Mojada Luxembourg II Sarl 5.75% USD 01/12/2040 | 542,801 | 485,867 | 0.94 |
| | | 4,689,733 | 9.11 |
| MALAYSIA | | | |
| GENM Capital Labuan Ltd 3.882% USD 19/04/2031 | 600,000 | 518,746 | 1.01 |

Invesco Emerging Market Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| MAURITIUS | | | |
| Diamond II Ltd 7.95% USD 28/07/2026 | 250,000 | 253,910 | 0.49 |
| Greenko Power II Ltd 4.3% USD 13/12/2028 | 225,000 | 207,008 | 0.40 |
| India Clean Energy Holdings 4.5% USD 18/04/2027 | 500,000 | 457,467 | 0.89 |
| | | 918,385 | 1.78 |
| MEXICO | | | |
| Banco Mercantil del Norte SA/Grand Cayman FRN 5.875% USD Perpetual | 200,000 | 189,873 | 0.37 |
| Banco Mercantil del Norte SA/Grand Cayman FRN 8.375% USD Perpetual | 400,000 | 403,888 | 0.78 |
| Buffalo Energy Mexico Holdings / Buffalo Energy Infrastructure / Buffalo Energy 7.875% USD 15/02/2039 | 300,000 | 318,822 | 0.62 |
| CIBANCO SA Institucion de Banca Multiple Trust CIB/3332 4.375% USD 22/07/2031 | 700,000 | 536,855 | 1.04 |
| Comision Federal de Electricidad 4.688% USD 15/05/2029 | 200,000 | 189,582 | 0.37 |
| Electricidad Firme de Mexico Holdings SA de CV 4.9% USD 20/11/2026 | 353,000 | 333,144 | 0.65 |
| Grupo Axo SAPI de CV 5.75% USD 08/06/2026 | 469,000 | 445,232 | 0.86 |
| Mexico City Airport Trust 4.25% USD 31/10/2026 | 400,000 | 384,272 | 0.75 |
| Sitios Latinoamerica SAB de CV 5.375% USD 04/04/2032 | 455,000 | 420,801 | 0.82 |
| Trust Fibra Uno 144A 6.39% USD 15/01/2050 | 200,000 | 168,429 | 0.33 |
| | | 3,390,898 | 6.59 |
| MULTINATIONAL | | | |
| Promigas SA ESP / Gases del Pacifico SAC 3.75% USD 16/10/2029 | 500,000 | 436,870 | 0.85 |
| NETHERLANDS | | | |
| Greenko Dutch BV 3.85% USD 29/03/2026 | 323,750 | 305,550 | 0.59 |
| Prosus NV 4.193% USD 19/01/2032 | 400,000 | 342,150 | 0.67 |
| VEON Holdings BV 3.375% USD 25/11/2027 | 310,000 | 247,535 | 0.48 |
| | | 895,235 | 1.74 |
| NEW ZEALAND | | | |
| Westpac Banking Corp/New Zealand FRN 5% USD Perpetual | 300,000 | 279,701 | 0.54 |
| PANAMA | | | |
| Multibank Inc 7.75% USD 03/02/2028 | 366,000 | 372,209 | 0.72 |
| Panama Government International Bond 7.875% USD 01/03/2057 | 222,000 | 218,115 | 0.42 |
| Panama Government International Bond 8% USD 01/03/2038 | 200,000 | 204,730 | 0.40 |
| Telecomunicaciones Digitales SA 4.5% USD 30/01/2030 | 450,000 | 400,190 | 0.78 |
| | | 1,195,244 | 2.32 |
| PARAGUAY | | | |
| Frigorifico Concepcion SA 7.7% USD 21/07/2028 | 300,000 | 261,275 | 0.51 |
| Telefonica Celular del Paraguay SA 5.875% USD 15/04/2027 | 600,000 | 586,684 | 1.14 |
| | | 847,959 | 1.65 |
| PERU | | | |
| Atlantica Transmision Sur SA 6.875% USD 30/04/2043 | 230,700 | 234,449 | 0.46 |
| Banco de Credito del Peru S.A. FRN 3.125% USD 01/07/2030 | 500,000 | 475,169 | 0.92 |
| Hunt Oil Co of Peru LLC Sucursal Del Peru 6.375% USD 01/06/2028 | 395,000 | 387,464 | 0.75 |
| | | 1,097,082 | 2.13 |
| POLAND | | | |
| Bank Gospodarstwa Krajowego 5.375% USD 22/05/2033 | 500,000 | 494,656 | 0.96 |
| SOUTH KOREA | | | |
| Export-Import Bank of Korea 4.625% USD 11/01/2034 | 250,000 | 243,636 | 0.47 |
| Kookmin Bank 2.5% USD 04/11/2030 | 500,000 | 411,498 | 0.80 |
| | | 655,134 | 1.27 |
| SPAIN | | | |
| Al Candelaria Spain SA 7.5% USD 15/12/2028 | 330,000 | 318,031 | 0.62 |
| EnfraGen Energia Sur SA / EnfraGen Spain SA / Prime Energia SpA 5.375% USD 30/12/2030 | 565,000 | 455,440 | 0.88 |
| | | 773,471 | 1.50 |

Invesco Emerging Market Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| SUPRANATIONAL | | | |
| Africa Finance Corp 2.875% USD 28/04/2028 | 700,000 | 609,455 | 1.19 |
| African Export-Import Bank/The 3.798% USD 17/05/2031 | 684,000 | 576,422 | 1.12 |
| Banque Ouest Africaine de Developpement 2.75% EUR 22/01/2033 | 136,000 | 112,056 | 0.22 |
| Banque Ouest Africaine de Developpement 4.7% USD 22/10/2031 | 500,000 | 418,500 | 0.81 |
| Eastern & Southern African Trade & Development Bank/The 4.125% USD 30/06/2028 | 500,000 | 433,402 | 0.84 |
| | | 2,149,835 | 4.18 |
| THAILAND | | | |
| Bangkok Bank PCL/Hong Kong FRN 3.466% USD 23/09/2036 | 388,000 | 325,956 | 0.63 |
| Bangkok Bank PCL/Hong Kong 144A 5.5% USD 21/09/2033 | 200,000 | 200,608 | 0.39 |
| | | 526,564 | 1.02 |
| TURKEY | | | |
| Akbank TAS FRN 6.8% USD 22/06/2031 | 300,000 | 295,860 | 0.57 |
| Anadolu Efes Biracilik Ve Malt Sanayii AS 3.375% USD 29/06/2028 | 500,000 | 439,375 | 0.85 |
| Arcelik AS 8.5% USD 25/09/2028 | 200,000 | 208,784 | 0.41 |
| Coca-Cola Icecek AS 4.5% USD 20/01/2029 | 317,000 | 297,980 | 0.58 |
| Hyundai Assan Otomotiv Sanayi ve Ticaret AS 1.625% USD 12/07/2026 | 500,000 | 455,090 | 0.88 |
| Istanbul Metropolitan Municipality 10.5% USD 06/12/2028 | 250,000 | 268,950 | 0.52 |
| TC Ziraat Bankasi AS 8% USD 16/01/2029 | 250,000 | 253,642 | 0.49 |
| Turkcell Iletisim Hizmetleri AS 5.75% USD 15/10/2025 | 300,000 | 296,370 | 0.58 |
| Turkiye Government International Bond 7.625% USD 15/05/2034 | 340,000 | 338,742 | 0.66 |
| Turkiye Ihracat Kredi Bankasi AS 7.5% USD 06/02/2028 | 200,000 | 200,134 | 0.39 |
| Ulker Biskuvi Sanayi AS 6.95% USD 30/10/2025 | 400,000 | 396,912 | 0.77 |
| | | 3,451,839 | 6.70 |
| UNITED ARAB EMIRATES | | | |
| MDGH GMTN RSC Ltd 5.875% USD 01/05/2034 | 300,000 | 319,710 | 0.62 |
| UNITED KINGDOM | | | |
| Avianca Midco 2 Plc 9% USD 01/12/2028 | 250,000 | 232,440 | 0.45 |
| China Cinda 2020 I Management Ltd 3% USD 20/01/2031 | 600,000 | 510,000 | 0.99 |
| Endeavour Mining Plc 5% USD 14/10/2026 | 482,000 | 452,479 | 0.88 |
| Gazprom PJSC via Gaz Finance Plc FRN 3.897% EUR Perpetual | 400,000 | 245,181 | 0.48 |
| HSBC Holdings Plc FRN 4% USD Perpetual | 600,000 | 550,556 | 1.07 |
| Legal & General Group Plc FRN 5.25% USD 21/03/2047 | 500,000 | 485,607 | 0.94 |
| Liquid Telecommunications Financing Plc 5.5% USD 04/09/2026 | 326,000 | 189,080 | 0.37 |
| MARB BondCo Plc 3.95% USD 29/01/2031 | 400,000 | 327,400 | 0.63 |
| Petrofac Ltd 9.75% USD 15/11/2026 | 272,000 | 134,567 | 0.26 |
| SCC Power Plc 8% USD 31/12/2028 | 347,770 | 159,279 | 0.31 |
| Standard Chartered Plc FRN 4.3% USD Perpetual | 700,000 | 565,705 | 1.10 |
| Studio City Finance Ltd 5% USD 15/01/2029 | 700,000 | 615,416 | 1.20 |
| Vedanta Resources Finance II Plc 13.875% USD 09/12/2028 | 420,000 | 387,103 | 0.75 |
| West China Cement Ltd 4.95% USD 08/07/2026 | 200,000 | 156,753 | 0.31 |
| | | 5,011,566 | 9.74 |
| UNITED STATES | | | |
| Bimbo Bakeries USA Inc 6.4% USD 15/01/2034 | 370,000 | 396,131 | 0.77 |
| Caesars Entertainment Inc 144A 6.5% USD 15/02/2032 | 114,000 | 114,766 | 0.22 |
| Finance Department Government of Sharjah 6.125% USD 06/03/2036 | 330,000 | 326,634 | 0.64 |
| Gabon Blue Bond Master Trust Series 2 6.097% USD 01/08/2038 | 400,000 | 398,396 | 0.78 |
| Gran Tierra Energy Inc 9.5% USD 15/10/2029 | 295,000 | 274,770 | 0.53 |
| Gran Tierra Energy Inc REGS 9.5% USD 15/10/2029 | 306,000 | 285,016 | 0.55 |
| HUB International Ltd 144A 7.375% USD 31/01/2032 | 292,000 | 294,641 | 0.57 |
| Prairie Acquiror LP 144A 9% USD 01/08/2029 | 98,000 | 98,799 | 0.19 |
| Resorts World Las Vegas LLC / RLV Capital Inc 4.625% USD 16/04/2029 | 500,000 | 454,295 | 0.88 |
| Sasol Financing USA LLC 5.5% USD 18/03/2031 | 500,000 | 417,198 | 0.81 |
| SierraCol Energy Andina LLC 6% USD 15/06/2028 | 500,000 | 436,376 | 0.85 |
| | | 3,497,022 | 6.79 |
| UZBEKISTAN | | | |
| Republic of Uzbekistan International Bond 7.85% USD 12/10/2028 | 535,000 | 560,661 | 1.09 |
| Uzbekneftegaz JSC 4.75% USD 16/11/2028 | 578,000 | 487,150 | 0.94 |
| | | 1,047,811 | 2.03 |

Invesco Emerging Market Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TOTAL BONDS | | 50,688,511 | 98.45 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 50,688,511 | 98.45 |
| OTHER TRANSFERABLE SECURITIES | | | |
| BONDS | | | |
| IRELAND | | | |
| Sovcombank Via SovCom Capital DAC FRN 8% USD 07/04/2030 ¹ | 500,000 | – | 0.00 |
| TOTAL BONDS | | – | 0.00 |
| TOTAL OTHER TRANSFERABLE SECURITIES | | – | 0.00 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 381,038 | 381,038 | 0.74 |
| TOTAL OPEN-ENDED FUNDS | | 381,038 | 0.74 |
| Total Investments | | 51,069,549 | 99.19 |

¹Securities valued at fair market value as determined in good faith pursuant to procedures established by the Directors.

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Emerging Market Flexible Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| AUSTRIA | | | |
| Suzano Austria GmbH 2.5% USD 15/09/2028 | 300,000 | 262,198 | 0.69 |
| BRAZIL | | | |
| Brazil Notas do Tesouro Nacional Serie B 6% BRL 15/08/2050 | 600,000 | 532,489 | 1.40 |
| Brazil Notas do Tesouro Nacional Serie F 10% BRL 01/01/2027 | 15,000,000 | 3,059,793 | 8.08 |
| | | 3,592,282 | 9.48 |
| CAYMAN ISLANDS | | | |
| Alibaba Group Holding Ltd 4.5% USD 28/11/2034 | 300,000 | 281,315 | 0.74 |
| MGM China Holdings Ltd 4.75% USD 01/02/2027 | 300,000 | 281,943 | 0.75 |
| Sands China Ltd 2.55% USD 08/03/2027 | 300,000 | 269,566 | 0.71 |
| | | 832,824 | 2.20 |
| CHILE | | | |
| Chile Government International Bond 3.1% USD 07/05/2041 | 500,000 | 365,547 | 0.96 |
| Sociedad Quimica y Minera de Chile SA 6.5% USD 07/11/2033 | 245,000 | 252,013 | 0.67 |
| | | 617,560 | 1.63 |
| COLOMBIA | | | |
| Colombia Government International Bond 3.25% USD 22/04/2032 | 500,000 | 384,766 | 1.02 |
| Colombian TES 6% COP 28/04/2028 | 12,000,000,000 | 2,736,301 | 7.22 |
| Colombian TES 7.25% COP 18/10/2034 | 5,000,000,000 | 1,045,703 | 2.76 |
| | | 4,166,770 | 11.00 |
| CZECH REPUBLIC | | | |
| Czech Republic Government Bond 0.25% CZK 10/02/2027 | 40,000,000 | 1,544,891 | 4.08 |
| Czech Republic Government Bond 1% CZK 26/06/2026 | 50,000,000 | 2,008,021 | 5.30 |
| | | 3,552,912 | 9.38 |
| HUNGARY | | | |
| Hungary Government Bond 2% HUF 23/05/2029 | 300,000,000 | 679,723 | 1.79 |
| Hungary Government Bond 3% HUF 27/10/2027 | 350,000,000 | 870,316 | 2.30 |
| | | 1,550,039 | 4.09 |
| INDIA | | | |
| Adani Ports & Special Economic Zone Ltd 4% USD 30/07/2027 | 400,000 | 368,000 | 0.97 |
| REC Ltd 2.75% USD 13/01/2027 | 300,000 | 277,442 | 0.73 |
| | | 645,442 | 1.70 |
| INDONESIA | | | |
| Freeport Indonesia PT 5.315% USD 14/04/2032 | 400,000 | 386,292 | 1.02 |
| Indofood CBP Sukses Makmur Tbk PT 3.398% USD 09/06/2031 | 300,000 | 256,834 | 0.68 |
| Indonesia Treasury Bond 6.375% IDR 15/08/2028 | 5,000,000,000 | 317,436 | 0.84 |
| Indonesia Treasury Bond 6.5% IDR 15/02/2031 | 12,000,000,000 | 760,433 | 2.00 |
| | | 1,720,995 | 4.54 |
| IVORY COAST | | | |
| Ivory Coast Government International Bond 5.25% EUR 22/03/2030 | 500,000 | 495,085 | 1.31 |
| LUXEMBOURG | | | |
| Minerva Luxembourg SA 4.375% USD 18/03/2031 | 500,000 | 413,000 | 1.09 |
| Rumo Luxembourg Sarl 5.25% USD 10/01/2028 | 400,000 | 384,311 | 1.02 |
| | | 797,311 | 2.11 |
| MAURITIUS | | | |
| Greenko Wind Projects Mauritius Ltd 5.5% USD 06/04/2025 | 420,000 | 414,727 | 1.09 |
| Network i2i Ltd FRN 5.65% USD Perpetual | 300,000 | 298,200 | 0.79 |
| | | 712,927 | 1.88 |

Invesco Emerging Market Flexible Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| MEXICO | | | |
| Banco Mercantil del Norte SA/Grand Cayman FRN 8.375% USD Perpetual | 400,000 | 403,888 | 1.07 |
| Mexican Bonos 7% MXN 03/09/2026 | 25,000,000 | 1,373,240 | 3.62 |
| Mexico Government International Bond 2.659% USD 24/05/2031 | 500,000 | 414,583 | 1.09 |
| Orbia Advance Corp SAB de CV 4% USD 04/10/2027 | 300,000 | 282,145 | 0.75 |
| | | 2,473,856 | 6.53 |
| MOROCCO | | | |
| Morocco Government International Bond 3% USD 15/12/2032 | 300,000 | 239,834 | 0.63 |
| MULTINATIONAL | | | |
| JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 2.5% USD 15/01/2027 | 300,000 | 274,929 | 0.73 |
| NETHERLANDS | | | |
| Prosus NV 3.257% USD 19/01/2027 | 300,000 | 276,524 | 0.73 |
| PERU | | | |
| Kallpa Generacion SA 4.875% USD 24/05/2026 | 300,000 | 293,461 | 0.78 |
| Peru Government Bond 6.15% PEN 12/08/2032 | 6,000,000 | 1,535,177 | 4.05 |
| Peruvian Government International Bond 2.783% USD 23/01/2031 | 500,000 | 425,994 | 1.12 |
| | | 2,254,632 | 5.95 |
| POLAND | | | |
| Republic of Poland Government Bond 2.5% PLN 25/07/2026 | 15,000,000 | 3,551,610 | 9.37 |
| Republic of Poland Government Bond 2.75% PLN 25/04/2028 | 5,000,000 | 1,147,397 | 3.03 |
| | | 4,699,007 | 12.40 |
| ROMANIA | | | |
| Romania Government Bond 4.85% RON 25/07/2029 | 5,000,000 | 1,014,992 | 2.68 |
| Romanian Government International Bond 5.5% EUR 18/09/2028 | 400,000 | 442,861 | 1.17 |
| | | 1,457,853 | 3.85 |
| SENEGAL | | | |
| Senegal Government International Bond 4.75% EUR 13/03/2028 | 400,000 | 391,062 | 1.03 |
| SOUTH AFRICA | | | |
| Republic of South Africa Government Bond 8.5% ZAR 31/01/2037 | 30,000,000 | 1,197,092 | 3.16 |
| Republic of South Africa Government Bond 9% ZAR 31/01/2040 | 25,000,000 | 997,752 | 2.63 |
| Republic of South Africa Government International Bond 4.3% USD 12/10/2028 | 300,000 | 271,204 | 0.72 |
| | | 2,466,048 | 6.51 |
| SPAIN | | | |
| Banco Bilbao Vizcaya Argentaria SA FRN 5.862% USD 14/09/2026 | 400,000 | 399,799 | 1.06 |
| TURKEY | | | |
| Arcelik AS 8.5% USD 25/09/2028 | 300,000 | 313,176 | 0.83 |
| UNITED KINGDOM | | | |
| Central American Bottling Corp / CBC Bottling Holdco SL / Beliv Holdco SL 5.25% USD 27/04/2029 | 300,000 | 282,939 | 0.75 |
| Galaxy Pipeline Assets Bidco Ltd 2.16% USD 31/03/2034 | 424,720 | 365,314 | 0.96 |
| Huarong Finance II Co Ltd 4.625% USD 03/06/2026 | 300,000 | 289,875 | 0.76 |
| Standard Chartered Plc FRN 6% USD Perpetual | 300,000 | 295,341 | 0.78 |
| | | 1,233,469 | 3.25 |
| UNITED STATES | | | |
| Sasol Financing USA LLC 6.5% USD 27/09/2028 | 500,000 | 469,984 | 1.24 |
| TOTAL BONDS | | 35,896,518 | 94.75 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 35,896,518 | 94.75 |

Invesco Emerging Market Flexible Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|-----------------------|-----------------------------|-------------------------|
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 1,121,345 | 1,121,345 | 2.96 |
| TOTAL OPEN-ENDED FUNDS | | 1,121,345 | 2.96 |
| Total Investments | | 37,017,863 | 97.71 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Emerging Markets Local Debt Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|-----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| BRAZIL | | | |
| Brazil Notas do Tesouro Nacional Serie B 6% BRL 15/05/2045 | 7,000,000 | 6,272,211 | 0.79 |
| Brazil Notas do Tesouro Nacional Serie F 10% BRL 01/01/2027 | 330,000,000 | 67,315,451 | 8.49 |
| | | 73,587,662 | 9.28 |
| CHILE | | | |
| Bonos de la Tesoreria de la Republica en pesos 144A 2.3% CLP 01/10/2028 | 11,000,000,000 | 9,932,087 | 1.25 |
| CHINA | | | |
| China Government Bond 3.72% CNY 12/04/2051 | 35,000,000 | 5,925,220 | 0.75 |
| Export-Import Bank of China/The 3.22% CNY 14/05/2026 | 80,000,000 | 11,351,454 | 1.43 |
| | | 17,276,674 | 2.18 |
| COLOMBIA | | | |
| Colombian TES 5.75% COP 03/11/2027 | 190,000,000,000 | 43,441,677 | 5.48 |
| Colombian TES 6% COP 28/04/2028 | 159,705,000,000 | 36,416,751 | 4.59 |
| Colombian TES 7.25% COP 26/10/2050 | 38,000,000,000 | 6,863,839 | 0.87 |
| Colombian TES 9.25% COP 28/05/2042 | 15,000,000,000 | 3,412,871 | 0.43 |
| Financiera de Desarrollo Territorial SA Findeter 7.875% COP 12/08/2024 | 12,248,000,000 | 3,044,063 | 0.38 |
| PA Autopista Rio Magdalena Inflation Indexed Bond 144A 6.954% COP 15/06/2036 | 45,000,000,000 | 11,533,308 | 1.46 |
| | | 104,712,509 | 13.21 |
| CZECH REPUBLIC | | | |
| Czech Republic Government Bond 1.5% CZK 24/04/2040 | 340,000,000 | 10,343,140 | 1.31 |
| Czech Republic Government Bond 2.5% CZK 25/08/2028 | 200,000,000 | 8,144,026 | 1.03 |
| Czech Republic Government Bond 2.75% CZK 23/07/2029 | 280,000,000 | 11,438,723 | 1.44 |
| | | 29,925,889 | 3.78 |
| HUNGARY | | | |
| Hungary Government Bond 6.75% HUF 22/10/2028 | 1,200,000,000 | 3,393,458 | 0.43 |
| INDIA | | | |
| India Government Bond 7.27% INR 08/04/2026 | 1,100,000,000 | 13,326,097 | 1.68 |
| INDONESIA | | | |
| Indonesia Treasury Bond 6.375% IDR 15/08/2028 | 300,000,000,000 | 19,046,133 | 2.40 |
| Indonesia Treasury Bond 6.375% IDR 15/04/2032 | 205,000,000,000 | 12,897,454 | 1.63 |
| Indonesia Treasury Bond 7% IDR 15/09/2030 | 130,000,000,000 | 8,474,610 | 1.07 |
| Indonesia Treasury Bond 7% IDR 15/02/2033 | 360,000,000,000 | 23,583,836 | 2.97 |
| Indonesia Treasury Bond 7.125% IDR 15/06/2042 | 120,000,000,000 | 7,846,006 | 0.99 |
| | | 71,848,039 | 9.06 |
| MALAYSIA | | | |
| Malaysia Government Bond 3.582% MYR 15/07/2032 | 45,000,000 | 9,307,325 | 1.18 |
| Malaysia Government Bond 3.757% MYR 22/05/2040 | 25,000,000 | 5,096,561 | 0.64 |
| Malaysia Government Bond 3.882% MYR 14/03/2025 | 10,750,000 | 2,277,059 | 0.29 |
| Malaysia Government Bond 3.885% MYR 15/08/2029 | 90,000,000 | 19,169,860 | 2.42 |
| Malaysia Government Bond 3.906% MYR 15/07/2026 | 20,000,000 | 4,257,314 | 0.54 |
| Malaysia Government Bond 3.955% MYR 15/09/2025 | 89,250,000 | 18,966,572 | 2.39 |
| Malaysia Government Bond 4.498% MYR 15/04/2030 | 33,000,000 | 7,229,292 | 0.91 |
| | | 66,303,983 | 8.37 |
| MEXICO | | | |
| Mexican Bonos 7% MXN 03/09/2026 | 250,000,000 | 13,732,402 | 1.73 |
| Mexican Bonos 7.75% MXN 29/05/2031 | 150,000,000 | 8,115,601 | 1.02 |
| Mexican Bonos 8.5% MXN 01/03/2029 | 170,000,000 | 9,628,992 | 1.22 |
| Mexican Udibonos Inflation Indexed Bond 3% MXN 03/12/2026 | 61,000,000 | 26,842,211 | 3.39 |
| | | 58,319,206 | 7.36 |

Invesco Emerging Markets Local Debt Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| PERU | | | |
| Peru Government Bond 6.15% PEN 12/08/2032 | 95,000,000 | 24,306,962 | 3.06 |
| Peruvian Government International Bond 6.95% PEN 12/08/2031 | 23,000,000 | 6,237,215 | 0.79 |
| | | 30,544,177 | 3.85 |
| POLAND | | | |
| Republic of Poland Government Bond 0.25% PLN 25/10/2026 | 135,000,000 | 29,951,245 | 3.78 |
| Republic of Poland Government Bond 1.75% PLN 25/04/2032 | 65,000,000 | 12,586,731 | 1.59 |
| Republic of Poland Government Bond 2.5% PLN 25/07/2026 | 90,000,000 | 21,309,660 | 2.69 |
| Republic of Poland Government Bond 2.5% PLN 25/07/2027 | 50,000,000 | 11,576,381 | 1.46 |
| Republic of Poland Government Bond 3.75% PLN 25/05/2027 | 50,000,000 | 12,082,855 | 1.52 |
| | | 87,506,872 | 11.04 |
| ROMANIA | | | |
| Romania Government Bond 2.5% RON 25/10/2027 | 70,000,000 | 13,474,295 | 1.70 |
| Romania Government Bond 4.85% RON 25/07/2029 | 38,900,000 | 7,896,637 | 1.00 |
| Romania Government Bond 5% RON 12/02/2029 | 84,000,000 | 17,386,297 | 2.19 |
| Romania Government Bond 8.75% RON 30/10/2028 | 20,000,000 | 4,783,289 | 0.60 |
| | | 43,540,518 | 5.49 |
| SOUTH AFRICA | | | |
| Republic of South Africa Government Bond 6.25% ZAR 31/03/2036 | 85,000,000 | 2,855,997 | 0.36 |
| Republic of South Africa Government Bond 7% ZAR 28/02/2031 | 420,000,000 | 17,997,052 | 2.27 |
| Republic of South Africa Government Bond 8.25% ZAR 31/03/2032 | 350,000,000 | 15,583,066 | 1.97 |
| Republic of South Africa Government Bond 8.5% ZAR 31/01/2037 | 450,000,000 | 17,956,387 | 2.26 |
| Republic of South Africa Government Bond 9% ZAR 31/01/2040 | 450,000,000 | 17,959,533 | 2.27 |
| | | 72,352,035 | 9.13 |
| SUPRANATIONAL | | | |
| Corp Andina de Fomento 7.5% MXN 10/06/2030 | 130,000,000 | 6,433,377 | 0.81 |
| European Bank for Reconstruction & Development 7% VND 29/11/2024 | 70,000,000,000 | 2,913,356 | 0.37 |
| European Bk Recon & Dev 0% Emtl 10/11/30 Try 0% TRY 10/11/2030 | 750,000,000 | 1,838,581 | 0.23 |
| European Investment Bank 2.75% PLN 25/08/2026 | 30,000,000 | 7,077,951 | 0.89 |
| International Bank for Reconstruction & Development 6.5% INR 17/04/2030 | 395,000,000 | 4,645,105 | 0.59 |
| International Bank for Reconstruction & Development 6.85% INR 24/04/2028 | 360,000,000 | 4,331,831 | 0.55 |
| International Finance Corp 0% TRY 15/02/2029 | 3,700,000 | 33,106 | 0.00 |
| | | 27,273,307 | 3.44 |
| THAILAND | | | |
| Thailand Government Bond 1% THB 17/06/2027 | 150,000,000 | 4,033,984 | 0.51 |
| Thailand Government Bond 1.585% THB 17/12/2035 | 200,000,000 | 5,011,722 | 0.63 |
| Thailand Government Bond 2% THB 17/12/2031 | 100,000,000 | 2,714,947 | 0.34 |
| Thailand Government Bond 2.875% THB 17/12/2028 | 600,000,000 | 17,244,425 | 2.18 |
| Thailand Government Bond 3.775% THB 25/06/2032 | 350,000,000 | 10,727,211 | 1.35 |
| | | 39,732,289 | 5.01 |
| UNITED STATES | | | |
| United States International Development Finance Corp 3.13% USD 15/04/2028 | 680,000 | 643,766 | 0.08 |
| TOTAL BONDS | | 750,218,568 | 94.64 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 750,218,568 | 94.64 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 22,245,103 | 22,245,103 | 2.81 |
| TOTAL OPEN-ENDED FUNDS | | 22,245,103 | 2.81 |
| Total Investments | | 772,463,671 | 97.45 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Environmental Climate Opportunities Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| DENMARK | | | |
| Orsted AS 4.125% EUR 01/03/2035 | 146,000 | 160,343 | 0.26 |
| Orsted AS FRN 5.25% EUR 08/12/3022 | 145,000 | 158,436 | 0.25 |
| | | 318,779 | 0.51 |
| FRANCE | | | |
| Accor SA 2.375% EUR 29/11/2028 | 100,000 | 101,365 | 0.16 |
| AXA SA FRN 5.453% GBP Perpetual | 350,000 | 446,293 | 0.72 |
| AXA SA FRN 6.375% EUR Perpetual | 186,000 | 206,673 | 0.33 |
| BNP Paribas SA 144A FRN 5.894% USD 05/12/2034 | 400,000 | 408,798 | 0.66 |
| BNP Paribas SA FRN 7.75% USD Perpetual | 200,000 | 201,564 | 0.33 |
| BNP Paribas SA FRN 9.25% USD Perpetual | 335,000 | 356,699 | 0.57 |
| BPCE SA FRN 1.5% EUR 13/01/2042 | 400,000 | 391,481 | 0.63 |
| BPCE SA FRN 6.508% USD 18/01/2035 | 250,000 | 247,938 | 0.40 |
| Cie de Saint-Gobain SA 2.625% EUR 10/08/2032 | 800,000 | 806,499 | 1.30 |
| Constellium SE 3.125% EUR 15/07/2029 | 100,000 | 100,365 | 0.16 |
| Credit Agricole SA 144A 5.514% USD 05/07/2033 | 1,400,000 | 1,421,779 | 2.29 |
| Electricite de France SA 144A 6.9% USD 23/05/2053 | 600,000 | 654,294 | 1.05 |
| Electricite de France SA FRN 9.125% USD Perpetual | 200,000 | 223,253 | 0.36 |
| Forvia SE 2.375% EUR 15/06/2027 | 100,000 | 100,939 | 0.16 |
| Getlink SE 3.5% EUR 30/10/2025 | 200,000 | 214,946 | 0.35 |
| Ile-de-France Mobilites 3.05% EUR 03/02/2033 | 100,000 | 106,704 | 0.17 |
| La Banque Postale SA FRN 5.5% EUR 05/03/2034 | 300,000 | 335,196 | 0.54 |
| Orange SA 9% USD 01/03/2031 | 500,000 | 603,758 | 0.97 |
| Schneider Electric SE 3.375% EUR 13/04/2034 | 100,000 | 107,593 | 0.17 |
| Schneider Electric SE 3.5% EUR 12/06/2033 | 500,000 | 543,397 | 0.88 |
| Societe Generale SA 144A FRN 6.221% USD 15/06/2033 | 930,000 | 912,842 | 1.47 |
| Societe Generale SA FRN 9.375% USD Perpetual | 200,000 | 206,229 | 0.33 |
| | | 8,698,605 | 14.00 |
| GERMANY | | | |
| Allianz SE FRN 4.252% EUR 05/07/2052 | 400,000 | 421,443 | 0.68 |
| Allianz SE 144A FRN 6.35% USD 06/09/2053 | 400,000 | 417,879 | 0.67 |
| Amprion GmbH 3.971% EUR 22/09/2032 | 400,000 | 437,552 | 0.71 |
| Commerzbank AG FRN 6.5% EUR 06/12/2032 | 200,000 | 225,371 | 0.36 |
| Deutsche Bahn Finance GMBH FRN 1.6% EUR Perpetual | 500,000 | 463,509 | 0.75 |
| Deutsche Bahn Finance GMBH 3.625% EUR 18/12/2037 | 116,000 | 126,684 | 0.20 |
| Eurogrid GmbH 3.279% EUR 05/09/2031 | 100,000 | 105,550 | 0.17 |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen 144A FRN 5.875% USD 23/05/2042 | 400,000 | 404,700 | 0.65 |
| Robert Bosch GmbH 3.625% EUR 02/06/2030 | 400,000 | 435,970 | 0.70 |
| Robert Bosch GmbH 4.375% EUR 02/06/2043 | 200,000 | 223,488 | 0.36 |
| Vonovia SE 5.5% GBP 18/01/2036 | 200,000 | 243,229 | 0.39 |
| | | 3,505,375 | 5.64 |
| INDONESIA | | | |
| Pertamina Geothermal Energy PT 5.15% USD 27/04/2028 | 200,000 | 199,023 | 0.32 |
| IRELAND | | | |
| Zurich Finance Ireland Designated Activity Co FRN 3% USD 19/04/2051 | 1,280,000 | 1,043,813 | 1.68 |
| ITALY | | | |
| Assicurazioni Generali SpA 2.429% EUR 14/07/2031 | 750,000 | 703,798 | 1.14 |
| Terna - Rete Elettrica Nazionale FRN 2.375% EUR Perpetual | 627,000 | 621,927 | 1.00 |
| UniCredit SpA 0.85% EUR 19/01/2031 | 277,000 | 244,097 | 0.39 |
| UniCredit SpA FRN 3.875% EUR Perpetual | 300,000 | 286,034 | 0.46 |
| UniCredit SpA FRN 4.6% EUR 14/02/2030 | 500,000 | 560,242 | 0.90 |
| | | 2,416,098 | 3.89 |
| JAPAN | | | |
| NIDEC CORP 0.046% EUR 30/03/2026 | 600,000 | 601,416 | 0.97 |

Invesco Environmental Climate Opportunities Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| LUXEMBOURG | | | |
| Holcim Finance Luxembourg SA 0.125% EUR 19/07/2027 | 200,000 | 193,363 | 0.31 |
| NETHERLANDS | | | |
| Darling Global Finance BV 3.625% EUR 15/05/2026 | 100,000 | 107,624 | 0.17 |
| DSM BV 0.625% EUR 23/06/2032 | 1,000,000 | 872,876 | 1.41 |
| EDP Finance BV 144A 1.71% USD 24/01/2028 | 1,450,000 | 1,275,008 | 2.05 |
| Enel Finance International NV 144A 5% USD 15/06/2032 | 600,000 | 573,354 | 0.92 |
| Enel Finance International NV 144A 5.5% USD 15/06/2052 | 1,000,000 | 917,794 | 1.48 |
| Greenko Dutch BV 3.85% USD 29/03/2026 | 185,000 | 174,600 | 0.28 |
| Iberdrola International BV FRN 1.45% EUR Perpetual | 400,000 | 397,089 | 0.64 |
| Iberdrola International BV FRN 2.25% EUR Perpetual | 300,000 | 286,927 | 0.46 |
| Iberdrola International BV 6.75% USD 15/07/2036 | 240,000 | 268,686 | 0.43 |
| ING Groep NV FRN 3.875% USD Perpetual | 400,000 | 327,609 | 0.53 |
| ING Groep NV FRN 4.25% USD Perpetual | 200,000 | 146,454 | 0.24 |
| ING Groep NV FRN 4.252% USD 28/03/2033 | 600,000 | 552,420 | 0.89 |
| Koninklijke KPN NV 3.875% EUR 16/02/2036 | 100,000 | 107,355 | 0.17 |
| Koninklijke KPN NV FRN 6% EUR Perpetual | 504,000 | 571,402 | 0.92 |
| Koninklijke Philips NV 0.5% EUR 22/05/2026 | 100,000 | 100,645 | 0.16 |
| NN Group NV FRN 4.5% EUR Perpetual | 300,000 | 325,749 | 0.53 |
| NN Group NV FRN 6% EUR 03/11/2043 | 111,000 | 126,728 | 0.20 |
| Siemens Financieringsmaatschappij NV 144A 4.2% USD 16/03/2047 | 800,000 | 696,319 | 1.12 |
| Sika Capital BV 3.75% EUR 03/05/2030 | 400,000 | 438,633 | 0.71 |
| Telefonica Europe BV FRN 7.125% EUR Perpetual | 100,000 | 116,272 | 0.19 |
| TenneT Holding BV 2.75% EUR 17/05/2042 | 257,000 | 253,095 | 0.41 |
| Volkswagen International Finance NV FRN 3.875% EUR Perpetual | 400,000 | 393,925 | 0.63 |
| | | 9,030,564 | 14.54 |
| NORWAY | | | |
| Statkraft AS 2.875% EUR 13/09/2029 | 100,000 | 105,698 | 0.17 |
| SINGAPORE | | | |
| Vena Energy Capital Pte Ltd 3.133% USD 26/02/2025 | 400,000 | 388,486 | 0.63 |
| SPAIN | | | |
| Acciona Energia Financiacion Filiales SA 1.375% EUR 26/01/2032 | 800,000 | 709,499 | 1.14 |
| Banco de Credito Social Cooperativo SA FRN 7.5% EUR 14/09/2029 | 200,000 | 237,798 | 0.38 |
| Banco Santander SA FRN 3.225% USD 22/11/2032 | 600,000 | 495,979 | 0.80 |
| Banco Santander SA 5.179% USD 19/11/2025 | 400,000 | 395,346 | 0.64 |
| Banco Santander SA FRN 5.75% EUR 23/08/2033 | 100,000 | 112,252 | 0.18 |
| Banco Santander SA FRN 9.625% USD Perpetual | 200,000 | 215,646 | 0.35 |
| Iberdrola Finanzas SA FRN 4.875% EUR Perpetual | 200,000 | 218,184 | 0.35 |
| Redeia Corp SA FRN 4.625% EUR Perpetual | 100,000 | 110,584 | 0.18 |
| Telefonica Emisiones SA 5.213% USD 08/03/2047 | 750,000 | 673,472 | 1.08 |
| Via Celere Desarrollos Inmobiliarios SA 5.25% EUR 01/04/2026 | 100,000 | 106,961 | 0.17 |
| | | 3,275,721 | 5.27 |
| SUPRANATIONAL | | | |
| European Investment Bank 3.75% USD 14/02/2033 | 1,400,000 | 1,335,567 | 2.15 |
| SWEDEN | | | |
| Vattenfall AB FRN 6.875% GBP 17/08/2083 | 100,000 | 128,909 | 0.21 |
| SWITZERLAND | | | |
| UBS Group AG 144A FRN 5.959% USD 12/01/2034 | 800,000 | 810,858 | 1.30 |
| UBS Group AG FRN 9.25% USD Perpetual | 200,000 | 221,792 | 0.36 |
| | | 1,032,650 | 1.66 |
| UNITED KINGDOM | | | |
| Anglian Water Osprey Financing Plc 4% GBP 08/03/2026 | 500,000 | 596,243 | 0.96 |
| Anglian Water Services Financing Plc 1.625% GBP 10/08/2025 | 200,000 | 239,010 | 0.38 |
| Aptiv Plc 3.1% USD 01/12/2051 | 900,000 | 563,251 | 0.91 |
| AstraZeneca Plc 1.375% USD 06/08/2030 | 800,000 | 648,329 | 1.04 |
| Aviva Plc FRN 5.125% GBP 04/06/2050 | 300,000 | 355,670 | 0.57 |
| Aviva Plc FRN 6.875% GBP Perpetual | 400,000 | 471,952 | 0.76 |

Invesco Environmental Climate Opportunities Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| UNITED KINGDOM (continued) | | | |
| Berkeley Group Plc/The 2.5% GBP 11/08/2031 | 200,000 | 190,069 | 0.31 |
| British Telecommunications Plc 1.125% EUR 12/09/2029 | 100,000 | 94,924 | 0.15 |
| Co-operative Bank Holdings Ltd/The FRN 9.5% GBP 24/05/2028 | 154,000 | 208,977 | 0.34 |
| Grainger Plc 3.375% GBP 24/04/2028 | 600,000 | 687,438 | 1.11 |
| Land Securities Capital Markets Plc 4.875% GBP 15/09/2032 | 167,000 | 207,892 | 0.33 |
| Lloyds Banking Group Plc FRN 3.75% USD 18/03/2028 | 430,000 | 407,802 | 0.66 |
| Lloyds Banking Group Plc FRN 7.5% USD Perpetual | 460,000 | 453,795 | 0.73 |
| Lloyds Banking Group Plc FRN 8% USD Perpetual | 300,000 | 297,497 | 0.48 |
| London Power Networks Plc 2.625% GBP 01/03/2029 | 850,000 | 962,379 | 1.55 |
| Mobico Group Plc FRN 4.25% GBP Perpetual | 100,000 | 115,815 | 0.19 |
| National Grid Electricity Distribution East Midlands Plc 3.949% EUR 20/09/2032 | 215,000 | 234,290 | 0.38 |
| Nationwide Building Society 144A FRN 4.125% USD 18/10/2032 | 850,000 | 777,803 | 1.25 |
| Nationwide Building Society FRN 5.75% GBP Perpetual | 300,000 | 351,816 | 0.57 |
| NatWest Group Plc FRN 6% USD Perpetual | 300,000 | 291,740 | 0.47 |
| NatWest Group Plc FRN 6.016% USD 02/03/2034 | 800,000 | 815,700 | 1.31 |
| Next Group Plc 3.625% GBP 18/05/2028 | 650,000 | 772,000 | 1.24 |
| Reckitt Benckiser Treasury Services Plc 3.875% EUR 14/09/2033 | 100,000 | 110,223 | 0.18 |
| Scottish Hydro Electric Transmission Plc 1.5% GBP 24/03/2028 | 600,000 | 664,182 | 1.07 |
| Severn Trent Utilities Finance Plc 2.75% GBP 05/12/2031 | 400,000 | 424,222 | 0.68 |
| Severn Trent Utilities Finance Plc 4.625% GBP 30/11/2034 | 236,000 | 279,135 | 0.45 |
| SSE Plc FRN 4% EUR Perpetual | 606,000 | 638,030 | 1.03 |
| Tesco Corporate Treasury Services Plc 1.875% GBP 02/11/2028 | 556,000 | 613,129 | 0.99 |
| Tesco Corporate Treasury Services Plc 2.75% GBP 27/04/2030 | 275,000 | 301,947 | 0.49 |
| Transport for London 2.125% GBP 24/04/2025 | 100,000 | 121,812 | 0.20 |
| United Utilities Plc 6.875% USD 15/08/2028 | 800,000 | 847,959 | 1.36 |
| Vmed O2 UK Financing I Plc 144A 4.75% USD 15/07/2031 | 200,000 | 173,584 | 0.28 |
| Vodafone Group Plc FRN 4.125% USD 04/06/2081 | 300,000 | 256,615 | 0.41 |
| Vodafone Group Plc 5.625% USD 10/02/2053 | 550,000 | 528,822 | 0.85 |
| Whitbread Group Plc 3% GBP 31/05/2031 | 300,000 | 322,550 | 0.52 |
| | | 15,026,602 | 24.20 |
| UNITED STATES | | | |
| Alphabet Inc 1.1% USD 15/08/2030 | 800,000 | 647,368 | 1.04 |
| Apple Inc 1.7% USD 05/08/2031 | 500,000 | 407,359 | 0.66 |
| Apple Inc 3.95% USD 08/08/2052 | 165,000 | 136,579 | 0.22 |
| AT&T Inc 2.55% USD 01/12/2033 | 1,000,000 | 789,015 | 1.27 |
| BMW US Capital LLC 144A 3.625% USD 18/04/2029 | 700,000 | 662,642 | 1.07 |
| BorgWarner Inc 2.65% USD 01/07/2027 | 850,000 | 785,525 | 1.26 |
| Bristol-Myers Squibb Co 1.45% USD 13/11/2030 | 800,000 | 641,519 | 1.03 |
| Crown Americas LLC 5.25% USD 01/04/2030 | 100,000 | 95,964 | 0.15 |
| Dana Inc 4.25% USD 01/09/2030 | 100,000 | 86,412 | 0.14 |
| Dell International LLC /EMC Corp 6.02% USD 15/06/2026 | 261,000 | 264,372 | 0.43 |
| Dell International LLC /EMC Corp 6.2% USD 15/07/2030 | 204,000 | 213,902 | 0.34 |
| Ecolab Inc 1.3% USD 30/01/2031 | 850,000 | 673,327 | 1.08 |
| Ecolab Inc 2.125% USD 01/02/2032 | 550,000 | 451,497 | 0.73 |
| Eli Lilly & Co 4.875% USD 27/02/2053 | 425,000 | 409,715 | 0.66 |
| Home Depot Inc/The 3.25% USD 15/04/2032 | 479,000 | 425,433 | 0.68 |
| HP Inc 4.2% USD 15/04/2032 | 790,000 | 731,447 | 1.18 |
| NextEra Energy Capital Holdings Inc 2.25% USD 01/06/2030 | 876,000 | 736,185 | 1.19 |
| NextEra Energy Capital Holdings Inc FRN 5.65% USD 01/05/2079 | 300,000 | 289,410 | 0.47 |
| PayPal Holdings Inc 4.4% USD 01/06/2032 | 363,000 | 348,140 | 0.56 |
| Prologis LP 5% USD 15/03/2034 | 100,000 | 98,254 | 0.16 |
| Prologis LP 5.25% USD 15/06/2053 | 650,000 | 629,478 | 1.01 |
| United States Treasury Note/Bond 1.625% USD 15/11/2050 | 1,000,000 | 556,836 | 0.90 |
| United States Treasury Note/Bond 1.875% USD 31/08/2024 | 300,000 | 294,968 | 0.47 |
| United States Treasury Note/Bond 3.5% USD 15/02/2033 | 1,400,000 | 1,317,859 | 2.12 |
| United States Treasury Note/Bond 3.625% USD 15/05/2053 | 600,000 | 520,992 | 0.84 |
| Volkswagen Group of America Finance LLC 144A 5.9% USD 12/09/2033 | 500,000 | 507,351 | 0.82 |
| | | 12,721,549 | 20.48 |
| TOTAL BONDS | | 60,022,218 | 96.63 |

Invesco Environmental Climate Opportunities Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|-----------------------|-----------------------------|-------------------------|
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 60,022,218 | 96.63 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 483,030 | 483,030 | 0.78 |
| TOTAL OPEN-ENDED FUNDS | | 483,030 | 0.78 |
| Total Investments | | 60,505,248 | 97.41 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Euro Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| AUSTRALIA | | | |
| Australia & New Zealand Banking Group Ltd FRN 1.809% GBP 16/09/2031 | 575,000 | 601,178 | 0.15 |
| Australia & New Zealand Banking Group Ltd FRN 5.101% EUR 03/02/2033 | 1,700,000 | 1,735,118 | 0.44 |
| Commonwealth Bank of Australia FRN 1.936% EUR 03/10/2029 | 1,000,000 | 984,850 | 0.25 |
| Commonwealth Bank of Australia FRN 3.61% USD 12/09/2034 | 1,000,000 | 821,653 | 0.21 |
| National Australia Bank Ltd FRN 1.699% GBP 15/09/2031 | 1,050,000 | 1,090,509 | 0.27 |
| National Australia Bank Ltd 144A 2.332% USD 21/08/2030 | 1,000,000 | 754,984 | 0.19 |
| QBE Insurance Group Ltd FRN 6.75% USD 02/12/2044 | 800,000 | 738,494 | 0.19 |
| Sydney Airport Finance Co Pty Ltd 4.375% EUR 03/05/2033 | 575,000 | 590,298 | 0.15 |
| Westpac Banking Corp FRN 0.766% EUR 13/05/2031 | 500,000 | 459,163 | 0.12 |
| | | 7,776,247 | 1.97 |
| AUSTRIA | | | |
| OMV AG FRN 2.875% EUR Perpetual | 400,000 | 361,400 | 0.09 |
| OMV AG FRN 6.25% EUR Perpetual | 500,000 | 517,086 | 0.13 |
| Republic of Austria Government Bond 144A 1.5% EUR 20/02/2047 | 1,000,000 | 734,261 | 0.19 |
| UNIQA Insurance Group AG FRN 6% EUR 27/07/2046 | 300,000 | 308,355 | 0.08 |
| | | 1,921,102 | 0.49 |
| BELGIUM | | | |
| Anheuser-Busch InBev SA/NV 2.75% EUR 17/03/2036 | 1,000,000 | 922,032 | 0.23 |
| Anheuser-Busch InBev SA/NV 3.7% EUR 02/04/2040 | 1,500,000 | 1,487,172 | 0.38 |
| Belfius Bank SA 3.125% EUR 11/05/2026 | 900,000 | 878,587 | 0.22 |
| Belfius Bank SA FRN 5.25% EUR 19/04/2033 | 1,000,000 | 1,011,000 | 0.26 |
| KBC Group NV FRN 0.5% EUR 03/12/2029 | 1,100,000 | 1,067,275 | 0.27 |
| Kingdom of Belgium Government Bond 144A 0.4% EUR 22/06/2040 | 5,500,000 | 3,506,800 | 0.89 |
| Kingdom of Belgium Government Bond 144A 1.6% EUR 22/06/2047 | 1,500,000 | 1,067,625 | 0.27 |
| Kingdom of Belgium Government Bond 144A 1.9% EUR 22/06/2038 | 800,000 | 679,120 | 0.17 |
| | | 10,619,611 | 2.69 |
| CAYMAN ISLANDS | | | |
| CK Hutchison Europe Finance 18 Ltd 2% EUR 13/04/2030 | 1,000,000 | 890,656 | 0.23 |
| CK Hutchison Finance 16 II Ltd 0.875% EUR 03/10/2024 | 1,400,000 | 1,371,167 | 0.35 |
| Tencent Holdings Ltd 2.39% USD 03/06/2030 | 1,830,000 | 1,439,516 | 0.36 |
| | | 3,701,339 | 0.94 |
| DENMARK | | | |
| Danske Bank A/S FRN 2.5% EUR 21/06/2029 | 700,000 | 695,491 | 0.18 |
| Danske Bank A/S FRN 4.375% USD Perpetual | 300,000 | 252,578 | 0.06 |
| Danske Bank A/S FRN 4.625% EUR 14/05/2034 | 300,000 | 297,407 | 0.08 |
| Danske Bank A/S FRN 6.125% USD Perpetual | 1,700,000 | 1,576,890 | 0.40 |
| Danske Bank A/S FRN 7% USD Perpetual | 2,800,000 | 2,554,455 | 0.65 |
| Nykredit Realkredit AS 4% EUR 17/07/2028 | 2,500,000 | 2,488,262 | 0.63 |
| Nykredit Realkredit AS FRN 4.125% EUR Perpetual | 1,000,000 | 957,000 | 0.24 |
| Orsted AS FRN 1.5% EUR 18/02/3021 | 375,000 | 294,234 | 0.07 |
| Orsted AS FRN 1.75% EUR 09/12/3019 | 1,000,000 | 896,940 | 0.23 |
| Orsted AS FRN 2.5% GBP 18/02/3021 | 300,000 | 248,842 | 0.06 |
| Orsted AS 3.625% EUR 01/03/2026 | 100,000 | 99,483 | 0.02 |
| Orsted AS 3.75% EUR 01/03/2030 | 425,000 | 425,769 | 0.11 |
| | | 10,787,351 | 2.73 |
| FINLAND | | | |
| Nordea Bank Abp FRN 0.625% EUR 18/08/2031 | 500,000 | 457,392 | 0.12 |
| Nordea Bank Abp FRN 1.625% GBP 09/12/2032 | 650,000 | 646,237 | 0.16 |
| Nordea Bank Abp FRN 4.875% EUR 23/02/2034 | 225,000 | 228,431 | 0.06 |
| Nordea Bank Abp FRN 6.625% USD Perpetual | 600,000 | 547,600 | 0.14 |
| OP Corporate Bank plc 0.625% EUR 12/11/2029 | 1,600,000 | 1,343,152 | 0.34 |
| | | 3,222,812 | 0.82 |
| FRANCE | | | |
| Arkema SA FRN 2.75% EUR Perpetual | 400,000 | 397,908 | 0.10 |
| AXA SA FRN 4.25% EUR 10/03/2043 | 725,000 | 702,742 | 0.18 |
| AXA SA FRN 5.5% EUR 11/07/2043 | 250,000 | 262,957 | 0.07 |

Invesco Euro Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| FRANCE (continued) | | | |
| Banque Federative du Credit Mutuel SA 0.1% EUR 08/10/2027 | 500,000 | 443,497 | 0.11 |
| Banque Federative du Credit Mutuel SA 1.625% EUR 15/11/2027 | 1,000,000 | 919,049 | 0.23 |
| Banque Federative du Credit Mutuel SA 1.75% EUR 15/03/2029 | 500,000 | 450,188 | 0.11 |
| Banque Federative du Credit Mutuel SA 4.753% USD 13/07/2027 | 1,385,000 | 1,262,194 | 0.32 |
| BNP Paribas SA FRN 0.5% EUR 04/06/2026 | 800,000 | 766,232 | 0.19 |
| BNP Paribas SA 144A FRN 2.588% USD 12/08/2035 | 1,920,000 | 1,421,013 | 0.36 |
| BNP Paribas SA FRN 4.625% USD Perpetual | 579,000 | 429,873 | 0.11 |
| BNP Paribas SA FRN 5.894% USD 05/12/2034 | 1,000,000 | 943,269 | 0.24 |
| BNP Paribas SA FRN 6% GBP 18/08/2029 | 100,000 | 119,795 | 0.03 |
| BNP Paribas SA FRN 6.625% USD Perpetual | 650,000 | 602,239 | 0.15 |
| BNP Paribas SA FRN 7.375% EUR Perpetual | 800,000 | 842,000 | 0.21 |
| BNP Paribas SA FRN 7.375% USD Perpetual | 400,000 | 371,033 | 0.09 |
| BNP Paribas SA FRN 9.25% USD Perpetual | 500,000 | 491,375 | 0.12 |
| BPCE SA FRN 1.5% EUR 13/01/2042 | 1,200,000 | 1,083,972 | 0.28 |
| BPCE SA FRN 2.5% GBP 30/11/2032 | 900,000 | 911,861 | 0.23 |
| BPCE SA FRN 5.125% EUR 25/01/2035 | 400,000 | 407,508 | 0.10 |
| BPCE SA FRN 6.612% USD 19/10/2027 | 750,000 | 706,308 | 0.18 |
| CNP Assurances SACA 0.375% EUR 08/03/2028 | 800,000 | 695,464 | 0.18 |
| Credit Agricole SA 3.75% EUR 22/01/2034 | 400,000 | 398,590 | 0.10 |
| Credit Agricole SA 3.875% EUR 20/04/2031 | 1,000,000 | 1,014,080 | 0.26 |
| Credit Agricole SA 5.514% USD 05/07/2033 | 465,000 | 435,856 | 0.11 |
| Credit Agricole SA FRN 8.125% USD Perpetual | 500,000 | 472,129 | 0.12 |
| Electricite de France SA 1.875% EUR 13/10/2036 | 3,000,000 | 2,365,530 | 0.60 |
| Electricite de France SA FRN 3% EUR Perpetual | 1,000,000 | 926,750 | 0.24 |
| Electricite de France SA 4.25% EUR 25/01/2032 | 500,000 | 513,533 | 0.13 |
| Electricite de France SA 4.375% EUR 12/10/2029 | 600,000 | 619,887 | 0.16 |
| Electricite de France SA FRN 5% EUR Perpetual | 1,000,000 | 999,250 | 0.25 |
| Engie SA FRN 1.625% EUR Perpetual | 500,000 | 482,250 | 0.12 |
| Engie SA 1.875% EUR 19/09/2033 | 500,000 | 419,362 | 0.11 |
| French Republic Government Bond OAT 0% EUR 25/02/2025 | 7,500,000 | 7,248,750 | 1.84 |
| French Republic Government Bond OAT 1.25% EUR 25/05/2034 | 1,500,000 | 1,273,047 | 0.32 |
| French Republic Government Bond OAT 144A 1.5% EUR 25/05/2050 | 6,200,000 | 4,225,920 | 1.07 |
| French Republic Government Bond OAT 2.75% EUR 25/10/2027 | 500,000 | 498,368 | 0.13 |
| French Republic Government Bond OAT 144A 3% EUR 25/05/2054 | 2,200,000 | 2,039,620 | 0.52 |
| La Banque Postale SA 3% EUR 09/06/2028 | 2,000,000 | 1,935,460 | 0.49 |
| La Poste SA 1% EUR 17/09/2034 | 1,200,000 | 933,312 | 0.24 |
| Orange SA FRN 5% EUR Perpetual | 1,000,000 | 1,017,395 | 0.26 |
| Orange SA FRN 5.375% EUR Perpetual | 600,000 | 624,513 | 0.16 |
| Societe Generale SA FRN 5.375% USD Perpetual | 844,000 | 632,468 | 0.16 |
| Societe Generale SA FRN 7.875% EUR Perpetual | 1,200,000 | 1,235,220 | 0.31 |
| Societe Generale SA FRN 9.375% USD Perpetual | 578,000 | 550,091 | 0.14 |
| TotalEnergies Capital International SA 3.386% USD 29/06/2060 | 1,140,000 | 726,093 | 0.18 |
| TotalEnergies SE FRN 1.75% EUR Perpetual | 2,550,000 | 2,545,538 | 0.65 |
| TotalEnergies SE FRN 2.125% EUR Perpetual | 750,000 | 604,875 | 0.15 |
| TotalEnergies SE FRN 2.625% EUR Perpetual | 1,500,000 | 1,469,653 | 0.37 |
| Veolia Environnement SA FRN 5.993% EUR Perpetual | 300,000 | 314,175 | 0.08 |
| | | 50,752,192 | 12.86 |
| GERMANY | | | |
| Allianz SE FRN 2.6% EUR Perpetual | 1,000,000 | 748,350 | 0.19 |
| Allianz SE 144A FRN 3.2% USD Perpetual | 1,026,000 | 753,734 | 0.19 |
| Allianz SE FRN 4.851% EUR 26/07/2054 | 500,000 | 503,480 | 0.13 |
| Bayer AG 1.375% EUR 06/07/2032 | 400,000 | 313,661 | 0.08 |
| Bayer AG 4.625% EUR 26/05/2033 | 218,000 | 218,244 | 0.06 |
| Bundesobligation 1.3% EUR 15/10/2027 | 5,000,000 | 4,780,317 | 1.21 |
| Bundesobligation 2.2% EUR 13/04/2028 | 10,800,000 | 10,645,128 | 2.70 |
| Bundesrepublik Deutschland Bundesanleihe 1.8% EUR 15/08/2053 | 1,150,000 | 961,758 | 0.24 |
| Bundesrepublik Deutschland Bundesanleihe 2.3% EUR 15/02/2033 | 5,300,000 | 5,237,417 | 1.33 |
| Bundesrepublik Deutschland Bundesanleihe 3.25% EUR 04/07/2042 | 3,500,000 | 3,798,113 | 0.96 |
| Commerzbank AG FRN 1.375% EUR 29/12/2031 | 800,000 | 717,800 | 0.18 |
| Commerzbank AG 4% EUR 30/03/2027 | 500,000 | 496,377 | 0.13 |
| Commerzbank AG FRN 6.125% EUR Perpetual | 400,000 | 387,300 | 0.10 |
| Commerzbank AG FRN 6.5% EUR 06/12/2032 | 400,000 | 416,020 | 0.11 |
| Commerzbank AG FRN 8.625% GBP 28/02/2033 | 500,000 | 611,706 | 0.16 |
| Deutsche Bahn Finance GMBH 0.625% EUR 08/12/2050 | 1,625,000 | 846,511 | 0.21 |
| Deutsche Bahn Finance GMBH 4% EUR 23/11/2043 | 151,000 | 158,115 | 0.04 |

Invesco Euro Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| GERMANY (continued) | | | |
| Deutsche Bank AG FRN 1.75% EUR 19/11/2030 | 400,000 | 344,773 | 0.09 |
| Deutsche Bank AG FRN 1.875% GBP 22/12/2028 | 400,000 | 398,700 | 0.10 |
| Deutsche Bank AG FRN 5.625% EUR 19/05/2031 | 500,000 | 501,131 | 0.13 |
| Deutsche Bank AG FRN 6.125% GBP 12/12/2030 | 100,000 | 115,134 | 0.03 |
| Deutsche Bank AG/New York NY FRN 3.729% USD 14/01/2032 | 980,000 | 741,021 | 0.19 |
| Deutsche Bundesrepublik Inflation Linked Bond 0.5% EUR 15/04/2030 | 6,500,000 | 8,131,625 | 2.06 |
| Talanx AG FRN 1.75% EUR 01/12/2042 | 700,000 | 569,695 | 0.14 |
| Volkswagen Financial Services AG 3.375% EUR 06/04/2028 | 1,000,000 | 992,664 | 0.25 |
| Volkswagen Leasing GmbH 1.625% EUR 15/08/2025 | 425,000 | 411,980 | 0.10 |
| Vonovia SE 1% EUR 16/06/2033 | 400,000 | 294,767 | 0.07 |
| ZF Finance GmbH 3% EUR 21/09/2025 | 300,000 | 293,788 | 0.07 |
| | | 44,389,309 | 11.25 |
| GREECE | | | |
| Hellenic Republic Government Bond 144A 3.375% EUR 15/06/2034 | 2,000,000 | 1,974,540 | 0.50 |
| HONG KONG | | | |
| AIA Group Ltd FRN 0.88% EUR 09/09/2033 | 800,000 | 675,760 | 0.17 |
| CNAC HK Finbridge Co Ltd 1.125% EUR 22/09/2024 | 1,000,000 | 976,970 | 0.25 |
| | | 1,652,730 | 0.42 |
| HUNGARY | | | |
| Hungary Government International Bond 0.125% EUR 21/09/2028 | 2,500,000 | 2,088,013 | 0.53 |
| INDONESIA | | | |
| Indonesia Government International Bond 0.9% EUR 14/02/2027 | 850,000 | 781,023 | 0.20 |
| Indonesia Government International Bond 1.45% EUR 18/09/2026 | 4,000,000 | 3,767,540 | 0.95 |
| | | 4,548,563 | 1.15 |
| IRELAND | | | |
| AIB Group Plc FRN 5.25% EUR Perpetual | 1,000,000 | 986,750 | 0.25 |
| CRH SMW Finance DAC 4% EUR 11/07/2031 | 375,000 | 381,485 | 0.10 |
| CRH SMW Finance DAC 4.25% EUR 11/07/2035 | 250,000 | 256,533 | 0.06 |
| Ireland Government Bond 1.5% EUR 15/05/2050 | 4,000,000 | 2,865,260 | 0.73 |
| Zurich Finance Ireland Designated Activity Co FRN 3% USD 19/04/2051 | 800,000 | 602,128 | 0.15 |
| Zurich Finance Ireland Designated Activity Co FRN 3.5% USD 02/05/2052 | 700,000 | 534,044 | 0.14 |
| | | 5,626,200 | 1.43 |
| ISRAEL | | | |
| Israel Government International Bond 4.5% USD 03/04/2120 | 475,000 | 320,883 | 0.08 |
| ITALY | | | |
| Assicurazioni Generali SpA 1.713% EUR 30/06/2032 | 800,000 | 643,500 | 0.16 |
| Assicurazioni Generali SpA 2.429% EUR 14/07/2031 | 500,000 | 433,055 | 0.11 |
| Autostrade per l'Italia SpA 2% EUR 15/01/2030 | 300,000 | 264,925 | 0.07 |
| Autostrade per l'Italia SpA 2.25% EUR 25/01/2032 | 875,000 | 752,640 | 0.19 |
| Autostrade per l'Italia SpA 4.25% EUR 28/06/2032 | 200,000 | 197,811 | 0.05 |
| Autostrade per l'Italia SpA 4.75% EUR 24/01/2031 | 225,000 | 229,799 | 0.06 |
| Enel SpA FRN 1.375% EUR Perpetual | 550,000 | 482,374 | 0.12 |
| Enel SpA FRN 6.375% EUR Perpetual | 1,000,000 | 1,052,750 | 0.27 |
| Enel SpA FRN 6.625% EUR Perpetual | 575,000 | 621,000 | 0.16 |
| Eni SpA 3.625% EUR 19/05/2027 | 425,000 | 424,112 | 0.11 |
| Eni SpA 3.875% EUR 15/01/2034 | 725,000 | 713,411 | 0.18 |
| Eni SpA 4.25% EUR 19/05/2033 | 450,000 | 458,729 | 0.12 |
| Intesa Sanpaolo SpA 0.625% EUR 24/02/2026 | 500,000 | 468,599 | 0.12 |
| Intesa Sanpaolo SpA 1% EUR 04/07/2024 | 1,500,000 | 1,485,262 | 0.38 |
| Intesa Sanpaolo SpA 1.35% EUR 24/02/2031 | 1,000,000 | 827,020 | 0.21 |
| Intesa Sanpaolo SpA 144A 5.017% USD 26/06/2024 | 1,000,000 | 917,057 | 0.23 |
| Intesa Sanpaolo SpA 6.625% USD 20/06/2033 | 1,075,000 | 1,003,644 | 0.25 |
| Intesa Sanpaolo SpA 7.8% USD 28/11/2053 | 1,000,000 | 991,999 | 0.25 |
| Italy Buoni Poliennali Del Tesoro 0.9% EUR 01/04/2031 | 5,500,000 | 4,584,423 | 1.16 |
| Italy Buoni Poliennali Del Tesoro 144A 2.15% EUR 01/09/2052 | 2,000,000 | 1,307,280 | 0.33 |
| Italy Buoni Poliennali Del Tesoro 144A 2.25% EUR 01/09/2036 | 12,500,000 | 10,320,982 | 2.61 |
| Italy Buoni Poliennali Del Tesoro 144A 2.7% EUR 01/03/2047 | 5,600,000 | 4,340,879 | 1.10 |

Invesco Euro Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| ITALY (continued) | | | |
| Italy Buoni Poliennali Del Tesoro 3% EUR 01/08/2029 | 2,000,000 | 1,957,508 | 0.50 |
| Italy Buoni Poliennali Del Tesoro 144A 3.45% EUR 01/03/2048 | 1,050,000 | 920,888 | 0.23 |
| Italy Buoni Poliennali Del Tesoro 3.8% EUR 01/08/2028 | 2,000,000 | 2,035,078 | 0.51 |
| Italy Buoni Poliennali Del Tesoro 144A 4.5% EUR 01/10/2053 | 4,775,000 | 4,847,485 | 1.23 |
| Mediobanca Banca di Credito Finanziario SpA FRN 4.625% EUR 07/02/2029 | 500,000 | 514,985 | 0.13 |
| Snam SpA 3.375% EUR 19/02/2028 | 325,000 | 323,030 | 0.08 |
| | | 43,120,225 | 10.92 |
| JAPAN | | | |
| Mitsubishi UFJ Financial Group Inc FRN 4.636% EUR 07/06/2031 | 225,000 | 233,188 | 0.06 |
| Mizuho Financial Group Inc 0.693% EUR 07/10/2030 | 600,000 | 489,345 | 0.12 |
| SoftBank Group Corp 3.125% EUR 19/09/2025 | 500,000 | 489,680 | 0.13 |
| SoftBank Group Corp 4% EUR 19/09/2029 | 1,000,000 | 951,460 | 0.24 |
| Sumitomo Mitsui Financial Group Inc 4.492% EUR 12/06/2030 | 650,000 | 674,089 | 0.17 |
| Takeda Pharmaceutical Co Ltd 2% EUR 09/07/2040 | 500,000 | 382,821 | 0.10 |
| | | 3,220,583 | 0.82 |
| LUXEMBOURG | | | |
| Aroundtown SA 3% GBP 16/10/2029 | 253,000 | 225,092 | 0.06 |
| Becton Dickinson Euro Finance Sarl 1.213% EUR 12/02/2036 | 250,000 | 189,037 | 0.05 |
| Blackstone Property Partners Europe Holdings Sarl 1% EUR 20/10/2026 | 800,000 | 728,143 | 0.18 |
| European Financial Stability Facility 3.875% EUR 30/03/2032 | 2,200,000 | 2,347,223 | 0.59 |
| Holcim Finance Luxembourg SA 0.5% EUR 03/09/2030 | 300,000 | 242,632 | 0.06 |
| Holcim Finance Luxembourg SA FRN 3% EUR Perpetual | 1,400,000 | 1,396,934 | 0.35 |
| Logicor Financing Sarl 0.875% EUR 14/01/2031 | 1,000,000 | 776,355 | 0.20 |
| Logicor Financing Sarl 1.625% EUR 17/01/2030 | 500,000 | 425,209 | 0.11 |
| Logicor Financing Sarl 4.625% EUR 25/07/2028 | 500,000 | 499,602 | 0.13 |
| Medtronic Global Holdings SCA 1.5% EUR 02/07/2039 | 550,000 | 403,607 | 0.10 |
| Medtronic Global Holdings SCA 1.75% EUR 02/07/2049 | 1,350,000 | 904,422 | 0.23 |
| Medtronic Global Holdings SCA 2.25% EUR 07/03/2039 | 350,000 | 287,502 | 0.07 |
| Prologis International Funding II SA 2.375% EUR 14/11/2030 | 850,000 | 764,936 | 0.19 |
| Prologis International Funding II SA 3.125% EUR 01/06/2031 | 700,000 | 657,743 | 0.17 |
| | | 9,848,437 | 2.49 |
| NETHERLANDS | | | |
| ABN AMRO Bank NV FRN 3.324% USD 13/03/2037 | 1,800,000 | 1,316,756 | 0.33 |
| ABN AMRO Bank NV FRN 4.375% EUR Perpetual | 200,000 | 194,400 | 0.05 |
| ASR Nederland NV FRN 7% EUR 07/12/2043 | 225,000 | 251,784 | 0.06 |
| BP Capital Markets BV 0.933% EUR 04/12/2040 | 575,000 | 363,702 | 0.09 |
| BP Capital Markets BV 3.773% EUR 12/05/2030 | 875,000 | 884,295 | 0.23 |
| Cooperatieve Rabobank UA FRN 0.875% EUR 05/05/2028 | 1,300,000 | 1,184,950 | 0.30 |
| Cooperatieve Rabobank UA FRN 3.25% EUR Perpetual | 1,200,000 | 1,083,600 | 0.28 |
| Cooperatieve Rabobank UA 4% EUR 10/01/2030 | 600,000 | 607,845 | 0.15 |
| Cooperatieve Rabobank UA FRN 4.375% EUR Perpetual | 400,000 | 375,000 | 0.10 |
| Cooperatieve Rabobank UA 4.625% GBP 23/05/2029 | 1,200,000 | 1,320,890 | 0.34 |
| Cooperatieve Rabobank UA 5.25% GBP 14/09/2027 | 1,450,000 | 1,681,655 | 0.43 |
| Enel Finance International NV 3.875% EUR 23/01/2035 | 575,000 | 563,986 | 0.14 |
| Iberdrola International BV FRN 1.874% EUR Perpetual | 1,000,000 | 948,500 | 0.24 |
| ING Groep NV FRN 1% EUR 13/11/2030 | 500,000 | 472,060 | 0.12 |
| ING Groep NV FRN 3.875% EUR 12/08/2029 | 400,000 | 397,896 | 0.10 |
| Mercedes-Benz International Finance BV 5.625% GBP 17/08/2026 | 200,000 | 235,645 | 0.06 |
| NN Group NV FRN 4.625% EUR 13/01/2048 | 1,400,000 | 1,408,750 | 0.36 |
| Pluxee NV 3.5% EUR 04/09/2028 | 200,000 | 198,740 | 0.05 |
| Pluxee NV 3.75% EUR 04/09/2032 | 200,000 | 197,874 | 0.05 |
| Prosus NV 1.539% EUR 03/08/2028 | 1,000,000 | 878,905 | 0.22 |
| Prosus NV 2.031% EUR 03/08/2032 | 575,000 | 449,193 | 0.11 |
| Prosus NV 2.085% EUR 19/01/2030 | 1,075,000 | 912,121 | 0.23 |
| Prosus NV 2.778% EUR 19/01/2034 | 500,000 | 395,396 | 0.10 |
| Repsol International Finance BV FRN 3.75% EUR Perpetual | 500,000 | 489,375 | 0.12 |
| Repsol International Finance BV FRN 4.247% EUR Perpetual | 1,950,000 | 1,891,988 | 0.48 |
| Repsol International Finance BV FRN 4.5% EUR 25/03/2075 | 1,450,000 | 1,447,825 | 0.37 |
| Telefonica Europe BV FRN 6.135% EUR Perpetual | 1,200,000 | 1,218,864 | 0.31 |
| Telefonica Europe BV FRN 7.125% EUR Perpetual | 500,000 | 536,575 | 0.14 |
| Unilever Finance Netherlands BV 3.5% EUR 15/02/2037 | 500,000 | 496,020 | 0.13 |
| Universal Music Group NV 4% EUR 13/06/2031 | 400,000 | 403,602 | 0.10 |

Invesco Euro Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| NETHERLANDS (continued) | | | |
| Upjohn Finance BV 1.362% EUR 23/06/2027 | 850,000 | 776,229 | 0.20 |
| Upjohn Finance BV 1.908% EUR 23/06/2032 | 500,000 | 405,410 | 0.10 |
| Volkswagen Financial Services NV 1.375% GBP 14/09/2028 | 300,000 | 291,664 | 0.07 |
| Volkswagen International Finance NV 1.875% EUR 30/03/2027 | 1,000,000 | 944,840 | 0.24 |
| Volkswagen International Finance NV FRN 3.375% EUR Perpetual | 1,000,000 | 994,000 | 0.25 |
| Volkswagen International Finance NV FRN 7.5% EUR Perpetual | 600,000 | 643,359 | 0.16 |
| ZF Europe Finance BV 2.5% EUR 23/10/2027 | 300,000 | 279,739 | 0.07 |
| | | 27,143,433 | 6.88 |
| NEW ZEALAND | | | |
| Westpac Securities NZ Ltd/London 0.427% EUR 14/12/2026 | 1,400,000 | 1,278,249 | 0.32 |
| NORWAY | | | |
| DNB Bank ASA FRN 3.625% EUR 16/02/2027 | 700,000 | 696,325 | 0.17 |
| DNB Bank ASA FRN 4.625% EUR 28/02/2033 | 1,250,000 | 1,257,813 | 0.32 |
| DNB Bank ASA FRN 5% EUR 13/09/2033 | 300,000 | 305,515 | 0.08 |
| Equinor ASA 1.375% EUR 22/05/2032 | 1,800,000 | 1,535,550 | 0.39 |
| | | 3,795,203 | 0.96 |
| PANAMA | | | |
| Panama Government International Bond 4.5% USD 01/04/2056 | 1,250,000 | 730,434 | 0.18 |
| PORTUGAL | | | |
| EDP - Energias de Portugal SA FRN 1.5% EUR 14/03/2082 | 1,100,000 | 998,525 | 0.25 |
| EDP - Energias de Portugal SA FRN 1.875% EUR 02/08/2081 | 1,000,000 | 936,750 | 0.24 |
| | | 1,935,275 | 0.49 |
| SAUDI ARABIA | | | |
| Saudi Government International Bond 0.75% EUR 09/07/2027 | 1,000,000 | 911,930 | 0.23 |
| Saudi Government International Bond 2% EUR 09/07/2039 | 1,000,000 | 751,340 | 0.19 |
| Saudi Government International Bond 5% USD 18/01/2053 | 1,000,000 | 813,833 | 0.21 |
| | | 2,477,103 | 0.63 |
| SINGAPORE | | | |
| Temasek Financial I Ltd 3.5% EUR 15/02/2033 | 2,000,000 | 2,007,360 | 0.51 |
| SPAIN | | | |
| Banco Bilbao Vizcaya Argentaria SA FRN 6% EUR Perpetual | 600,000 | 596,610 | 0.15 |
| Banco Bilbao Vizcaya Argentaria SA FRN 9.375% USD Perpetual | 600,000 | 587,661 | 0.15 |
| Banco de Sabadell SA FRN 1.125% EUR 11/03/2027 | 600,000 | 568,050 | 0.14 |
| Banco Santander SA FRN 4.375% EUR Perpetual | 1,400,000 | 1,280,734 | 0.32 |
| Banco Santander SA FRN 5% EUR 22/04/2034 | 900,000 | 899,870 | 0.23 |
| Banco Santander SA 5.147% USD 18/08/2025 | 700,000 | 641,220 | 0.16 |
| Banco Santander SA 5.294% USD 18/08/2027 | 900,000 | 825,886 | 0.21 |
| Bankinter SA 0.875% EUR 08/07/2026 | 1,200,000 | 1,120,362 | 0.28 |
| CaixaBank SA FRN 0.5% EUR 09/02/2029 | 400,000 | 350,100 | 0.09 |
| CaixaBank SA FRN 1.25% EUR 18/06/2031 | 1,200,000 | 1,116,216 | 0.28 |
| CaixaBank SA 4.375% EUR 29/11/2033 | 500,000 | 516,472 | 0.13 |
| EDP Servicios Financieros Espana SA 4.125% EUR 04/04/2029 | 650,000 | 664,388 | 0.17 |
| Spain Government Bond 144A 1% EUR 31/10/2050 | 3,900,000 | 2,085,096 | 0.53 |
| Spain Government Bond 144A 1.85% EUR 30/07/2035 | 2,300,000 | 1,961,015 | 0.50 |
| Spain Government Bond 144A 2.7% EUR 31/10/2048 | 2,000,000 | 1,644,699 | 0.42 |
| Spain Government Bond 144A 2.9% EUR 31/10/2046 | 4,000,000 | 3,454,570 | 0.88 |
| Spain Government Bond 144A 3.25% EUR 30/04/2034 | 2,000,000 | 1,980,980 | 0.50 |
| Spain Government Bond 144A 3.55% EUR 31/10/2033 | 1,700,000 | 1,733,303 | 0.44 |
| Spain Government Bond 144A 4% EUR 31/10/2054 | 328,000 | 329,159 | 0.08 |
| Spain Government Bond 144A 5.15% EUR 31/10/2044 | 1,000,000 | 1,195,105 | 0.30 |
| Spain Government Inflation Linked Bond 144A 0.7% EUR 30/11/2033 | 4,763,000 | 5,507,946 | 1.40 |
| | | 29,059,442 | 7.36 |
| SUPRANATIONAL | | | |
| European Investment Bank 1.125% EUR 15/09/2036 | 6,000,000 | 4,789,029 | 1.22 |
| European Stability Mechanism 3% EUR 23/08/2033 | 5,000,000 | 5,022,687 | 1.27 |
| | | 9,811,716 | 2.49 |

Invesco Euro Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| SWEDEN | | | |
| Assa Abloy AB 3.875% EUR 13/09/2030 | 225,000 | 230,046 | 0.06 |
| Skandinaviska Enskilda Banken AB FRN 5% EUR 17/08/2033 | 1,200,000 | 1,221,000 | 0.31 |
| Skandinaviska Enskilda Banken AB FRN 5.125% USD Perpetual | 2,600,000 | 2,336,723 | 0.59 |
| Skandinaviska Enskilda Banken AB FRN 6.875% USD Perpetual | 400,000 | 363,996 | 0.09 |
| Svenska Handelsbanken AB FRN 3.25% EUR 01/06/2033 | 1,000,000 | 952,648 | 0.24 |
| Svenska Handelsbanken AB 3.75% EUR 15/02/2034 | 450,000 | 447,925 | 0.11 |
| Svenska Handelsbanken AB 5.5% USD 15/06/2028 | 600,000 | 556,214 | 0.14 |
| Swedbank AB 0.25% EUR 09/10/2024 | 1,650,000 | 1,614,228 | 0.41 |
| Swedbank AB FRN 3.625% EUR 23/08/2032 | 325,000 | 313,950 | 0.08 |
| Swedbank AB FRN 4% USD Perpetual | 400,000 | 295,655 | 0.08 |
| Swedbank AB FRN 5.625% USD Perpetual | 1,600,000 | 1,471,210 | 0.37 |
| Swedbank AB FRN 7.272% GBP 15/11/2032 | 1,200,000 | 1,431,659 | 0.36 |
| Telefonaktiebolaget LM Ericsson 1% EUR 26/05/2029 | 1,025,000 | 859,550 | 0.22 |
| | | 12,094,804 | 3.06 |
| SWITZERLAND | | | |
| Credit Suisse AG/New York NY 3.625% USD 09/09/2024 ² | 500,000 | 456,504 | 0.12 |
| UBS AG 5.125% USD 15/05/2024 | 1,500,000 | 1,381,002 | 0.35 |
| UBS AG/London 5.8% USD 11/09/2025 | 283,000 | 263,270 | 0.07 |
| UBS Group AG FRN 1% EUR 24/06/2027 | 1,400,000 | 1,306,729 | 0.33 |
| UBS Group AG FRN 3.25% EUR 02/04/2026 | 1,050,000 | 1,040,497 | 0.26 |
| UBS Group AG FRN 3.869% USD 12/01/2029 | 978,000 | 849,187 | 0.22 |
| UBS Group AG FRN 4.375% EUR 11/01/2031 | 600,000 | 609,273 | 0.15 |
| UBS Group AG FRN 4.875% USD Perpetual | 1,000,000 | 843,852 | 0.21 |
| UBS Group AG FRN 4.988% USD 05/08/2033 | 696,000 | 611,549 | 0.15 |
| UBS Group AG FRN 5.711% USD 12/01/2027 | 900,000 | 830,845 | 0.21 |
| UBS Group AG FRN 9.25% USD Perpetual | 742,000 | 734,868 | 0.19 |
| | | 8,927,576 | 2.26 |
| UNITED KINGDOM | | | |
| Barclays Plc FRN 6.125% USD Perpetual | 1,250,000 | 1,101,144 | 0.28 |
| Barclays Plc FRN 8.407% GBP 14/11/2032 | 576,000 | 707,442 | 0.18 |
| Barclays Plc FRN 8.875% GBP Perpetual | 825,000 | 969,290 | 0.25 |
| Barclays Plc FRN 9.25% GBP Perpetual | 400,000 | 469,480 | 0.12 |
| BP Capital Markets Plc FRN 3.25% EUR Perpetual | 1,500,000 | 1,450,484 | 0.37 |
| BP Capital Markets Plc FRN 3.625% EUR Perpetual | 400,000 | 374,562 | 0.10 |
| BP Capital Markets Plc FRN 4.25% GBP Perpetual | 1,000,000 | 1,098,783 | 0.28 |
| British Telecommunications Plc FRN 8.375% GBP 20/12/2083 | 400,000 | 492,293 | 0.12 |
| BUPA Finance Plc 5% GBP 08/12/2026 | 868,000 | 990,380 | 0.25 |
| Compass Group Plc 3.25% EUR 06/02/2031 | 275,000 | 269,781 | 0.07 |
| Coventry Building Society FRN 6.875% GBP Perpetual | 1,500,000 | 1,730,821 | 0.44 |
| Heathrow Funding Ltd 4.5% EUR 11/07/2033 | 500,000 | 518,300 | 0.13 |
| HSBC Holdings Plc FRN 4% USD Perpetual | 500,000 | 423,454 | 0.11 |
| HSBC Holdings Plc FRN 5.21% USD 11/08/2028 | 900,000 | 823,477 | 0.21 |
| HSBC Holdings Plc 5.75% GBP 20/12/2027 | 1,000,000 | 1,180,341 | 0.30 |
| HSBC Holdings Plc FRN 6.364% EUR 16/11/2032 | 1,000,000 | 1,054,010 | 0.27 |
| HSBC Holdings Plc 6.75% GBP 11/09/2028 | 600,000 | 726,992 | 0.18 |
| HSBC Holdings Plc FRN 6.8% GBP 14/09/2031 | 400,000 | 491,588 | 0.12 |
| Huarong Finance 2019 Co Ltd 3.75% USD 29/05/2024 | 1,700,000 | 1,558,846 | 0.39 |
| Motability Operations Group Plc 3.625% EUR 24/07/2029 | 625,000 | 625,150 | 0.16 |
| Nationwide Building Society FRN 5.75% GBP Perpetual | 1,250,000 | 1,352,978 | 0.34 |
| Nationwide Building Society FRN 5.875% GBP Perpetual | 1,500,000 | 1,721,276 | 0.44 |
| NatWest Group Plc FRN 1.043% EUR 14/09/2032 | 675,000 | 594,061 | 0.15 |
| NatWest Group Plc FRN 5.516% USD 30/09/2028 | 600,000 | 553,927 | 0.14 |
| NGG Finance Plc FRN 5.625% GBP 18/06/2073 | 2,500,000 | 2,886,161 | 0.73 |
| Pension Insurance Corp Plc 3.625% GBP 21/10/2032 | 295,000 | 272,824 | 0.07 |
| Reckitt Benckiser Treasury Services Plc 3.625% EUR 14/09/2028 | 275,000 | 276,671 | 0.07 |
| Rothesay Life Plc 7.734% GBP 16/05/2033 | 450,000 | 553,727 | 0.14 |
| Santander UK Group Holdings Plc FRN 6.534% USD 10/01/2029 | 800,000 | 757,393 | 0.19 |
| Santander UK Group Holdings Plc FRN 6.75% GBP Perpetual | 1,200,000 | 1,400,132 | 0.35 |
| Standard Chartered Plc FRN 2.5% EUR 09/09/2030 | 1,000,000 | 971,570 | 0.25 |
| Standard Chartered Plc FRN 6.187% USD 06/07/2027 | 380,000 | 354,339 | 0.09 |
| Standard Chartered Plc FRN 6.296% USD 06/07/2034 | 368,000 | 349,109 | 0.09 |
| Standard Chartered Plc FRN 7.75% USD Perpetual | 2,000,000 | 1,874,486 | 0.47 |
| State Grid Overseas Investment BVI Ltd 0.797% EUR 05/08/2026 | 1,300,000 | 1,206,887 | 0.31 |

Invesco Euro Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED KINGDOM (continued) | | | |
| State Grid Overseas Investment BVI Ltd 1.303% EUR 05/08/2032 | 1,600,000 | 1,316,320 | 0.33 |
| Thames Water Utilities Finance Plc 0.875% EUR 31/01/2028 | 225,000 | 188,987 | 0.05 |
| Thames Water Utilities Finance Plc 4.375% EUR 18/01/2031 | 275,000 | 254,375 | 0.06 |
| Tritax EuroBox Plc 0.95% EUR 02/06/2026 | 350,000 | 320,301 | 0.08 |
| United Kingdom Gilt 3.25% GBP 31/01/2033 | 5,500,000 | 5,977,925 | 1.51 |
| Vodafone Group Plc FRN 2.625% EUR 27/08/2080 | 1,500,000 | 1,432,725 | 0.36 |
| Vodafone Group Plc 3.375% GBP 08/08/2049 | 1,800,000 | 1,411,036 | 0.36 |
| Vodafone Group Plc FRN 6.5% EUR 30/08/2084 | 583,000 | 620,531 | 0.16 |
| Whitbread Group Plc 2.375% GBP 31/05/2027 | 900,000 | 949,749 | 0.24 |
| | | 44,654,108 | 11.31 |
| UNITED STATES | | | |
| AbbVie Inc 1.25% EUR 01/06/2024 | 800,000 | 794,608 | 0.20 |
| Air Products and Chemicals Inc 4% EUR 03/03/2035 | 425,000 | 432,081 | 0.11 |
| American Tower Corp 1.375% EUR 04/04/2025 | 750,000 | 729,398 | 0.19 |
| AT&T Inc 1.8% EUR 14/09/2039 | 900,000 | 669,495 | 0.17 |
| AT&T Inc 3.55% EUR 18/11/2025 | 175,000 | 174,352 | 0.04 |
| AT&T Inc 3.95% EUR 30/04/2031 | 275,000 | 278,671 | 0.07 |
| AT&T Inc 4.3% EUR 18/11/2034 | 250,000 | 255,885 | 0.07 |
| Bank of America Corp FRN 0.654% EUR 26/10/2031 | 900,000 | 729,176 | 0.18 |
| Bank of America Corp FRN 2.824% EUR 27/04/2033 | 500,000 | 459,393 | 0.12 |
| Berkshire Hathaway Inc 0.5% EUR 15/01/2041 | 825,000 | 510,366 | 0.13 |
| Booking Holdings Inc 3.5% EUR 01/03/2029 | 600,000 | 598,794 | 0.15 |
| Booking Holdings Inc 3.625% EUR 01/03/2032 | 200,000 | 199,003 | 0.05 |
| Carrier Global Corp 4.125% EUR 29/05/2028 | 300,000 | 304,266 | 0.08 |
| Chubb INA Holdings Inc 2.5% EUR 15/03/2038 | 600,000 | 514,950 | 0.13 |
| Citigroup Inc FRN 1.25% EUR 06/07/2026 | 1,200,000 | 1,157,748 | 0.29 |
| Delta Air Lines 2020-1 Class A Pass Through Trust 2.5% USD 10/06/2028 | 1,410,564 | 1,162,545 | 0.29 |
| Ford Motor Credit Co LLC 2.748% GBP 14/06/2024 | 875,000 | 1,012,976 | 0.26 |
| Ford Motor Credit Co LLC 3.021% EUR 06/03/2024 | 750,000 | 749,921 | 0.19 |
| Ford Motor Credit Co LLC 4.445% EUR 14/02/2030 | 225,000 | 224,196 | 0.06 |
| Ford Motor Credit Co LLC 6.125% EUR 15/05/2028 | 500,000 | 533,788 | 0.14 |
| Fresenius Medical Care US Finance III Inc 3.75% USD 15/06/2029 | 1,000,000 | 820,870 | 0.21 |
| General Motors Financial Co Inc 4.5% EUR 22/11/2027 | 450,000 | 458,881 | 0.12 |
| Goldman Sachs Group Inc/The 0.875% EUR 21/01/2030 | 500,000 | 424,563 | 0.11 |
| JPMorgan Chase & Co FRN 1.047% EUR 04/11/2032 | 1,400,000 | 1,140,762 | 0.29 |
| McDonald's Corp 3.625% EUR 28/11/2027 | 525,000 | 525,803 | 0.13 |
| McDonald's Corp 4.125% EUR 28/11/2035 | 475,000 | 480,567 | 0.12 |
| MetLife Inc 5.25% USD 15/01/2054 | 1,031,000 | 922,831 | 0.23 |
| Metropolitan Life Global Funding I 3.75% EUR 05/12/2030 | 816,000 | 820,402 | 0.21 |
| Moody's Corp 0.95% EUR 25/02/2030 | 950,000 | 811,561 | 0.21 |
| Morgan Stanley FRN 0.495% EUR 26/10/2029 | 1,500,000 | 1,281,915 | 0.33 |
| Morgan Stanley FRN 0.497% EUR 07/02/2031 | 1,175,000 | 961,297 | 0.24 |
| Nasdaq Inc 0.875% EUR 13/02/2030 | 900,000 | 765,545 | 0.19 |
| Nasdaq Inc 4.5% EUR 15/02/2032 | 125,000 | 129,590 | 0.03 |
| Prologis Euro Finance LLC 3.875% EUR 31/01/2030 | 400,000 | 402,964 | 0.10 |
| Prologis Euro Finance LLC 4.25% EUR 31/01/2043 | 450,000 | 436,354 | 0.11 |
| Realty Income Corp 5.75% GBP 05/12/2031 | 750,000 | 886,887 | 0.22 |
| Tapestry Inc 5.375% EUR 27/11/2027 | 425,000 | 437,771 | 0.11 |
| Thermo Fisher Scientific Inc 2.875% EUR 24/07/2037 | 500,000 | 459,448 | 0.12 |
| Verizon Communications Inc 2.875% EUR 15/01/2038 | 1,850,000 | 1,626,592 | 0.41 |
| Verizon Communications Inc 3.5% EUR 28/06/2032 | 400,000 | 394,188 | 0.10 |
| | | 25,680,403 | 6.51 |
| TOTAL BONDS | | 375,165,243 | 95.05 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 375,165,243 | 95.05 |

Invesco Euro Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco Euro Liquidity Portfolio | 8,585,509 | 8,712,789 | 2.21 |
| Invesco Markets II plc - Invesco EUR Government and Related Green Transition UCITS ETF | 200,000 | 1,033,880 | 0.26 |
| Invesco Markets II plc - Invesco Euro Government Bond 5-7 Year UCITS ETF | 11,000 | 378,978 | 0.09 |
| Invesco Markets II plc - Invesco Euro Government Bond 7-10 Year UCITS ETF | 11,000 | 355,877 | 0.09 |
| | | 10,481,524 | 2.65 |
| TOTAL OPEN-ENDED FUNDS | | 10,481,524 | 2.65 |
| Total Investments | | 385,646,767 | 97.70 |

²On 19 March 2023, UBS Group AG acquired Credit Suisse Group AG.

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Euro Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| BELGIUM | | | |
| Ageas SA/NV FRN 3.25% EUR 02/07/2049 | 3,600,000 | 3,324,600 | 0.10 |
| Ageas SA/NV FRN 3.875% EUR Perpetual | 4,200,000 | 3,455,550 | 0.10 |
| Anheuser-Busch InBev SA/NV 2% EUR 17/03/2028 | 18,000,000 | 17,103,495 | 0.49 |
| Anheuser-Busch InBev SA/NV 2.75% EUR 17/03/2036 | 8,000,000 | 7,376,258 | 0.21 |
| Azelis Finance NV 5.75% EUR 15/03/2028 | 1,982,000 | 2,043,848 | 0.06 |
| | | 33,303,751 | 0.96 |
| BERMUDA | | | |
| Aegon Ltd FRN 4% EUR 25/04/2044 | 10,100,000 | 10,097,475 | 0.29 |
| Aegon Ltd FRN 5.625% EUR Perpetual | 3,600,000 | 3,455,100 | 0.10 |
| | | 13,552,575 | 0.39 |
| CANADA | | | |
| Royal Bank of Canada 0.25% EUR 02/05/2024 | 2,350,000 | 2,335,794 | 0.07 |
| CAYMAN ISLANDS | | | |
| Alibaba Group Holding Ltd 3.6% USD 28/11/2024 | 11,500,000 | 10,459,914 | 0.30 |
| UPCB Finance VII Ltd 3.625% EUR 15/06/2029 | 2,000,000 | 1,923,240 | 0.06 |
| | | 12,383,154 | 0.36 |
| DENMARK | | | |
| Carlsberg Breweries AS 4% EUR 05/10/2028 | 8,017,000 | 8,163,991 | 0.23 |
| Carlsberg Breweries AS 4.25% EUR 05/10/2033 | 10,500,000 | 10,964,310 | 0.32 |
| Danske Bank A/S 1.625% EUR 15/03/2024 | 4,400,000 | 4,396,634 | 0.13 |
| Danske Bank A/S FRN 4.125% EUR 10/01/2031 | 12,500,000 | 12,681,250 | 0.37 |
| Orsted AS 4.125% EUR 01/03/2035 | 11,367,000 | 11,522,046 | 0.33 |
| Orsted AS FRN 5.25% EUR 08/12/3022 | 8,579,000 | 8,651,836 | 0.25 |
| | | 56,380,067 | 1.63 |
| FRANCE | | | |
| Afflelou SAS 4.25% EUR 19/05/2026 | 2,033,000 | 2,013,666 | 0.06 |
| Air Liquide Finance SA 0.375% EUR 27/05/2031 | 8,900,000 | 7,254,346 | 0.21 |
| Air Liquide Finance SA 0.375% EUR 20/09/2033 | 7,000,000 | 5,354,650 | 0.15 |
| Arkema SA 1.5% EUR 20/01/2025 | 11,800,000 | 11,574,915 | 0.34 |
| Arkema SA 3.5% EUR 23/01/2031 | 15,100,000 | 14,891,469 | 0.43 |
| AXA SA FRN 3.375% EUR 06/07/2047 | 15,700,000 | 15,230,099 | 0.44 |
| AXA SA 3.625% EUR 10/01/2033 | 11,500,000 | 11,704,930 | 0.34 |
| AXA SA FRN 3.875% EUR Perpetual | 9,900,000 | 9,846,371 | 0.29 |
| AXA SA FRN 4.25% EUR 10/03/2043 | 12,000,000 | 11,631,600 | 0.34 |
| AXA SA FRN 5.5% EUR 11/07/2043 | 4,624,000 | 4,863,662 | 0.14 |
| AXA SA FRN 6.375% EUR Perpetual | 12,382,000 | 12,698,360 | 0.37 |
| BNP Paribas SA 2.375% EUR 20/05/2024 | 2,925,000 | 2,915,026 | 0.08 |
| BNP Paribas SA 3.625% EUR 01/09/2029 | 5,500,000 | 5,427,757 | 0.16 |
| BNP Paribas SA FRN 3.875% EUR 23/02/2029 | 10,400,000 | 10,488,666 | 0.30 |
| BNP Paribas SA FRN 4.125% EUR 26/09/2032 | 12,500,000 | 12,825,261 | 0.37 |
| BNP Paribas SA FRN 5.125% USD Perpetual | 7,300,000 | 5,988,931 | 0.17 |
| BNP Paribas SA FRN 7.375% EUR Perpetual | 13,200,000 | 13,893,000 | 0.40 |
| BNP Paribas SA FRN 9.25% USD Perpetual | 6,049,000 | 5,944,654 | 0.17 |
| BPCE SA FRN 1.5% EUR 13/01/2042 | 9,400,000 | 8,491,114 | 0.25 |
| Capgemini SE 1.125% EUR 23/06/2030 | 4,400,000 | 3,813,722 | 0.11 |
| Capgemini SE 1.625% EUR 15/04/2026 | 4,500,000 | 4,320,360 | 0.12 |
| Cie de Saint-Gobain SA 2.625% EUR 10/08/2032 | 4,100,000 | 3,814,906 | 0.11 |
| Cie de Saint-Gobain SA 3.5% EUR 18/01/2029 | 12,500,000 | 12,440,313 | 0.36 |
| CNP Assurances SACA FRN 2% EUR 27/07/2050 | 4,400,000 | 3,774,562 | 0.11 |
| CNP Assurances SACA FRN 2.5% EUR 30/06/2051 | 10,500,000 | 9,028,950 | 0.26 |
| CNP Assurances SACA FRN 4% EUR Perpetual | 4,400,000 | 4,383,280 | 0.13 |
| CNP Assurances SACA FRN 4.875% USD Perpetual | 10,400,000 | 7,962,208 | 0.23 |
| Covivio SA/France 4.625% EUR 05/06/2032 | 7,000,000 | 7,147,175 | 0.21 |
| Credit Agricole SA 2% EUR 25/03/2029 | 6,100,000 | 5,508,422 | 0.16 |
| Credit Agricole SA 2.5% EUR 29/08/2029 | 7,900,000 | 7,470,121 | 0.22 |
| Credit Agricole SA 3.375% EUR 28/07/2027 | 13,400,000 | 13,306,187 | 0.39 |
| Credit Agricole SA FRN 4% EUR 12/10/2026 | 11,000,000 | 11,024,035 | 0.32 |

Invesco Euro Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|--|----------------|---------------------|-----------------|
| FRANCE (continued) | | | |
| Credit Agricole SA FRN 6.251% USD 10/01/2035 | 4,624,000 | 4,275,335 | 0.12 |
| Credit Agricole SA FRN 6.875% USD Perpetual | 6,300,000 | 5,814,257 | 0.17 |
| Credit Agricole SA FRN 7.25% EUR Perpetual | 8,000,000 | 8,337,200 | 0.24 |
| Crown European Holdings SA 3.375% EUR 15/05/2025 | 3,500,000 | 3,481,870 | 0.10 |
| Danone SA 0.709% EUR 03/11/2024 | 13,400,000 | 13,126,573 | 0.38 |
| Danone SA 3.071% EUR 07/09/2032 | 8,800,000 | 8,520,028 | 0.25 |
| Electricite de France SA FRN 2.625% EUR Perpetual | 8,400,000 | 7,639,800 | 0.22 |
| Electricite de France SA 4.25% EUR 25/01/2032 | 9,200,000 | 9,448,998 | 0.27 |
| Electricite de France SA FRN 5% EUR Perpetual | 3,000,000 | 2,997,750 | 0.09 |
| Electricite de France SA FRN 5.375% EUR Perpetual | 11,300,000 | 11,302,825 | 0.33 |
| Electricite de France SA FRN 7.5% EUR Perpetual | 7,200,000 | 7,860,600 | 0.23 |
| Engie SA 4% EUR 11/01/2035 | 14,600,000 | 14,492,909 | 0.42 |
| Engie SA 4.25% EUR 11/01/2043 | 10,300,000 | 10,244,637 | 0.30 |
| Getlink SE 3.5% EUR 30/10/2025 | 2,400,000 | 2,380,656 | 0.07 |
| iliad SA 5.375% EUR 14/06/2027 | 3,800,000 | 3,857,418 | 0.11 |
| Kering SA 3.625% EUR 05/09/2031 | 10,500,000 | 10,541,240 | 0.31 |
| La Banque Postale SA FRN 5.5% EUR 05/03/2034 | 9,800,000 | 10,106,250 | 0.29 |
| Orange SA 1.25% EUR 07/07/2027 | 4,200,000 | 3,916,962 | 0.11 |
| Orange SA 3.875% EUR 11/09/2035 | 8,000,000 | 8,189,160 | 0.24 |
| Orange SA FRN 5.375% EUR Perpetual | 8,400,000 | 8,743,182 | 0.25 |
| Paprec Holding SA 3.5% EUR 01/07/2028 | 1,000,000 | 953,000 | 0.03 |
| Pernod Ricard SA 3.75% EUR 15/09/2027 | 7,000,000 | 7,062,965 | 0.20 |
| Pernod Ricard SA 3.75% EUR 15/09/2033 | 16,600,000 | 16,762,763 | 0.49 |
| Rexel SA 2.125% EUR 15/12/2028 | 3,600,000 | 3,316,968 | 0.10 |
| RTE Reseau de Transport d'Electricite SADIR 1% EUR 19/10/2026 | 11,000,000 | 10,345,005 | 0.30 |
| RTE Reseau de Transport d'Electricite SADIR 3.75% EUR 04/07/2035 | 8,700,000 | 8,748,849 | 0.25 |
| Sanofi SA 1.75% EUR 10/09/2026 | 22,800,000 | 21,988,584 | 0.64 |
| Schneider Electric SE 3.375% EUR 13/04/2034 | 10,300,000 | 10,228,415 | 0.30 |
| Schneider Electric SE 3.5% EUR 12/06/2033 | 12,000,000 | 12,036,900 | 0.35 |
| SCOR SE FRN 5.25% USD Perpetual | 14,800,000 | 11,417,848 | 0.33 |
| SNF Group SACA 2% EUR 01/02/2026 | 3,500,000 | 3,377,780 | 0.10 |
| Societe Generale SA FRN 1% EUR 24/11/2030 | 5,700,000 | 5,367,405 | 0.16 |
| Societe Generale SA FRN 4.25% EUR 06/12/2030 | 11,100,000 | 11,108,325 | 0.32 |
| Societe Generale SA FRN 7.875% EUR Perpetual | 10,000,000 | 10,293,500 | 0.30 |
| Suez SACA 2.875% EUR 24/05/2034 | 4,200,000 | 3,833,613 | 0.11 |
| Suez SACA 4.5% EUR 13/11/2033 | 10,000,000 | 10,394,350 | 0.30 |
| TotalEnergies Capital International SA 0.625% EUR 04/10/2024 | 6,100,000 | 5,985,473 | 0.17 |
| TotalEnergies SE FRN 1.625% EUR Perpetual | 14,500,000 | 13,021,000 | 0.38 |
| TotalEnergies SE FRN 1.75% EUR Perpetual | 14,350,000 | 14,324,888 | 0.41 |
| TotalEnergies SE FRN 2.625% EUR Perpetual | 17,800,000 | 17,439,880 | 0.51 |
| Veolia Environnement SA FRN 2.5% EUR Perpetual | 14,400,000 | 12,880,800 | 0.37 |
| Veolia Environnement SA FRN 5.993% EUR Perpetual | 4,500,000 | 4,712,625 | 0.14 |
| | | 637,911,304 | 18.50 |
| GERMANY | | | |
| Allianz SE FRN 2.241% EUR 07/07/2045 | 8,500,000 | 8,261,183 | 0.24 |
| Allianz SE FRN 2.625% EUR Perpetual | 4,800,000 | 3,725,280 | 0.11 |
| Allianz SE FRN 4.252% EUR 05/07/2052 | 12,000,000 | 11,669,349 | 0.34 |
| Allianz SE FRN 4.597% EUR 07/09/2038 | 12,000,000 | 12,071,895 | 0.35 |
| Allianz SE FRN 4.851% EUR 26/07/2054 | 18,400,000 | 18,528,064 | 0.54 |
| Bayer AG FRN 5.375% EUR 25/03/2082 | 10,500,000 | 9,732,450 | 0.28 |
| Bayer AG FRN 7% EUR 25/09/2083 | 9,900,000 | 9,959,400 | 0.29 |
| Commerzbank AG 0.25% EUR 16/09/2024 | 6,000,000 | 5,877,450 | 0.17 |
| Commerzbank AG FRN 0.75% EUR 24/03/2026 | 5,700,000 | 5,495,997 | 0.16 |
| Commerzbank AG FRN 6.125% EUR Perpetual | 7,200,000 | 6,971,400 | 0.20 |
| Commerzbank AG FRN 6.5% EUR 06/12/2032 | 10,500,000 | 10,920,525 | 0.32 |
| Continental AG 3.625% EUR 30/11/2027 | 5,400,000 | 5,399,755 | 0.16 |
| Deutsche Bahn Finance GMBH 3.25% EUR 19/05/2033 | 4,900,000 | 4,940,792 | 0.14 |
| Deutsche Bahn Finance GMBH 3.625% EUR 18/12/2037 | 11,042,000 | 11,130,115 | 0.32 |
| Deutsche Bank AG FRN 1% EUR 19/11/2025 | 5,200,000 | 5,084,300 | 0.15 |
| Deutsche Bank AG FRN 4% EUR 24/06/2032 | 6,500,000 | 6,189,642 | 0.18 |
| Deutsche Bank AG FRN 10% EUR Perpetual | 3,600,000 | 3,765,600 | 0.11 |
| Deutsche Telekom AG 1.75% EUR 25/03/2031 | 16,700,000 | 15,155,344 | 0.44 |
| Deutsche Telekom AG 1.75% EUR 09/12/2049 | 10,200,000 | 7,451,664 | 0.22 |
| E.ON SE 4% EUR 29/08/2033 | 8,500,000 | 8,666,378 | 0.25 |
| EnBW Energie Baden-Wuerttemberg AG FRN 1.125% EUR 05/11/2079 | 8,800,000 | 8,630,600 | 0.25 |

Invesco Euro Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|--|----------------|---------------------|-----------------|
| GERMANY (continued) | | | |
| EnBW Energie Baden-Wuerttemberg AG FRN 5.25% EUR 23/01/2084 | 3,400,000 | 3,433,847 | 0.10 |
| Eurogrid GmbH 3.915% EUR 01/02/2034 | 11,300,000 | 11,225,138 | 0.32 |
| Fresenius SE & Co KGaA 5% EUR 28/11/2029 | 13,800,000 | 14,366,007 | 0.42 |
| Gruenthal GmbH 4.125% EUR 15/05/2028 | 3,000,000 | 2,953,800 | 0.09 |
| Hannover Rueck SE FRN 1.75% EUR 08/10/2040 | 3,700,000 | 3,128,350 | 0.09 |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen FRN 1.25% EUR 26/05/2041 | 4,200,000 | 3,423,508 | 0.10 |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen 144A FRN 5.875% USD 23/05/2042 | 3,400,000 | 3,174,962 | 0.09 |
| Robert Bosch GmbH 3.625% EUR 02/06/2030 | 9,800,000 | 9,858,457 | 0.29 |
| Robert Bosch GmbH 4.375% EUR 02/06/2043 | 10,400,000 | 10,726,144 | 0.31 |
| Volkswagen Bank GmbH 4.375% EUR 03/05/2028 | 9,600,000 | 9,719,324 | 0.28 |
| Volkswagen Leasing GmbH 4.5% EUR 25/03/2026 | 8,500,000 | 8,616,790 | 0.25 |
| Vonovia SE 1.5% EUR 14/06/2041 | 1,400,000 | 880,330 | 0.02 |
| Vonovia SE 1.625% EUR 01/09/2051 | 35,000,000 | 19,483,572 | 0.56 |
| ZF Finance GmbH 5.75% EUR 03/08/2026 | 1,500,000 | 1,537,740 | 0.04 |
| | | 282,155,152 | 8.18 |
| IRELAND | | | |
| Bank of Ireland Group Plc FRN 4.625% EUR 13/11/2029 | 4,500,000 | 4,601,970 | 0.13 |
| Bank of Ireland Group Plc FRN 6.75% EUR 01/03/2033 | 2,100,000 | 2,216,760 | 0.07 |
| Roadster Finance DAC 1.625% EUR 09/12/2024 | 6,850,000 | 6,684,641 | 0.19 |
| Roadster Finance DAC 2.375% EUR 08/12/2027 | 1,850,000 | 1,692,547 | 0.05 |
| Vodafone International Financing DAC 3.75% EUR 02/12/2034 | 11,000,000 | 10,963,150 | 0.32 |
| | | 26,159,068 | 0.76 |
| ITALY | | | |
| Assicurazioni Generali SpA 2.429% EUR 14/07/2031 | 7,400,000 | 6,409,214 | 0.19 |
| Assicurazioni Generali SpA 5.8% EUR 06/07/2032 | 5,200,000 | 5,570,500 | 0.16 |
| Autostrade per l'Italia SpA 1.625% EUR 25/01/2028 | 3,950,000 | 3,637,772 | 0.11 |
| Banco BPM SpA 4.875% EUR 18/01/2027 | 15,000,000 | 15,332,325 | 0.44 |
| Banco BPM SpA FRN 6.5% EUR Perpetual | 8,800,000 | 8,844,000 | 0.26 |
| BPER Banca FRN 3.625% EUR 30/11/2030 | 5,500,000 | 5,427,647 | 0.16 |
| BPER Banca FRN 6.125% EUR 01/02/2028 | 10,400,000 | 11,010,012 | 0.32 |
| Credito Emiliano SpA FRN 4.875% EUR 26/03/2030 | 12,000,000 | 12,439,260 | 0.36 |
| Enel SpA FRN 3.5% EUR Perpetual | 5,950,000 | 5,889,012 | 0.17 |
| Enel SpA FRN 6.625% EUR Perpetual | 6,634,000 | 7,164,720 | 0.21 |
| Intesa Sanpaolo SpA FRN 5% EUR 08/03/2028 | 10,400,000 | 10,694,372 | 0.31 |
| Intesa Sanpaolo SpA FRN 5.5% EUR Perpetual | 2,350,000 | 2,223,688 | 0.06 |
| Intesa Sanpaolo SpA FRN 6.375% EUR Perpetual | 4,600,000 | 4,479,250 | 0.13 |
| Intesa Sanpaolo SpA FRN 9.125% EUR Perpetual | 8,180,000 | 8,962,458 | 0.26 |
| Mediobanca Banca di Credito Finanziario SpA 0.875% EUR 15/01/2026 | 4,771,000 | 4,519,306 | 0.13 |
| Mediobanca Banca di Credito Finanziario SpA 1% EUR 08/09/2027 | 4,100,000 | 3,736,863 | 0.11 |
| Mediobanca Banca di Credito Finanziario SpA FRN 2.3% EUR 23/11/2030 | 2,050,000 | 1,968,041 | 0.06 |
| Mediobanca Banca di Credito Finanziario SpA FRN 4.875% EUR 13/09/2027 | 5,576,000 | 5,684,091 | 0.16 |
| Telecom Italia SpA/Milano 3% EUR 30/09/2025 | 2,800,000 | 2,736,062 | 0.08 |
| UniCredit SpA FRN 2.731% EUR 15/01/2032 | 4,200,000 | 3,984,750 | 0.12 |
| UniCredit SpA 4% EUR 05/03/2034 | 14,286,000 | 14,152,212 | 0.41 |
| UniCredit SpA FRN 4.3% EUR 23/01/2031 | 13,274,000 | 13,232,718 | 0.38 |
| UniCredit SpA FRN 4.8% EUR 17/01/2029 | 6,800,000 | 7,004,034 | 0.20 |
| UniCredit SpA FRN 7.5% EUR Perpetual | 2,400,000 | 2,484,000 | 0.07 |
| | | 167,586,307 | 4.86 |
| LUXEMBOURG | | | |
| Becton Dickinson Euro Finance Sarl 3.553% EUR 13/09/2029 | 15,700,000 | 15,624,483 | 0.45 |
| Blackstone Property Partners Europe Holdings Sarl 2.2% EUR 24/07/2025 | 15,000,000 | 14,499,384 | 0.42 |
| Holcim Finance Luxembourg SA 0.5% EUR 23/04/2031 | 4,800,000 | 3,794,823 | 0.11 |
| John Deere Cash Management SARL 2.2% EUR 02/04/2032 | 3,950,000 | 3,636,577 | 0.11 |
| Logicor Financing Sarl 1.625% EUR 15/07/2027 | 10,000,000 | 9,072,266 | 0.26 |
| Medtronic Global Holdings SCA 1.375% EUR 15/10/2040 | 7,100,000 | 5,008,056 | 0.15 |
| Medtronic Global Holdings SCA 3.375% EUR 15/10/2034 | 11,500,000 | 11,185,688 | 0.32 |
| Nestle Finance International Ltd 0% EUR 12/11/2024 | 3,000,000 | 2,923,050 | 0.08 |
| Nestle Finance International Ltd 1.5% EUR 29/03/2035 | 7,000,000 | 5,787,950 | 0.17 |
| Nestle Finance International Ltd 1.75% EUR 02/11/2037 | 8,300,000 | 6,810,025 | 0.20 |
| Nestle Finance International Ltd 3% EUR 23/01/2031 | 9,743,000 | 9,598,891 | 0.28 |
| Nestle Finance International Ltd 3.375% EUR 15/11/2034 | 10,400,000 | 10,481,484 | 0.30 |

Invesco Euro Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| LUXEMBOURG (continued) | | | |
| Nestle Finance International Ltd 3.75% EUR 13/03/2033 | 24,000,000 | 24,824,760 | 0.72 |
| Telenet Finance Luxembourg Notes Sarl 3.5% EUR 01/03/2028 | 3,000,000 | 2,810,640 | 0.08 |
| Traton Finance Luxembourg SA 0.125% EUR 24/03/2025 | 2,400,000 | 2,303,793 | 0.07 |
| Traton Finance Luxembourg SA 1.25% EUR 24/03/2033 | 3,700,000 | 2,929,008 | 0.09 |
| Whirlpool Finance Luxembourg Sarl 1.25% EUR 02/11/2026 | 7,500,000 | 7,004,362 | 0.20 |
| | | 138,295,240 | 4.01 |
| NETHERLANDS | | | |
| ABN AMRO Bank NV 0.6% EUR 15/01/2027 | 3,400,000 | 3,126,215 | 0.09 |
| Achmea BV 3.625% EUR 29/11/2025 | 7,300,000 | 7,265,649 | 0.21 |
| Akelius Residential Property Financing BV 1.125% EUR 11/01/2029 | 10,200,000 | 8,536,599 | 0.25 |
| Allianz Finance II BV 1.375% EUR 21/04/2031 | 8,600,000 | 7,681,085 | 0.22 |
| ASML Holding NV 0.25% EUR 25/02/2030 | 5,400,000 | 4,553,226 | 0.13 |
| ASR Nederland NV FRN 3.375% EUR 02/05/2049 | 2,100,000 | 1,962,804 | 0.06 |
| ASR Nederland NV FRN 7% EUR 07/12/2043 | 8,600,000 | 9,623,749 | 0.28 |
| Cooperatieve Rabobank UA 0.25% EUR 30/10/2026 | 14,600,000 | 13,404,698 | 0.39 |
| Cooperatieve Rabobank UA FRN 3.25% EUR Perpetual | 4,800,000 | 4,334,400 | 0.13 |
| Cooperatieve Rabobank UA 4% EUR 10/01/2030 | 14,100,000 | 14,284,358 | 0.41 |
| Cooperatieve Rabobank UA 4.125% EUR 14/07/2025 | 3,700,000 | 3,724,574 | 0.11 |
| Cooperatieve Rabobank UA FRN 4.375% EUR Perpetual | 5,200,000 | 4,875,000 | 0.14 |
| Darling Global Finance BV 3.625% EUR 15/05/2026 | 2,000,000 | 1,986,670 | 0.06 |
| Diageo Capital BV 0.125% EUR 28/09/2028 | 3,700,000 | 3,202,831 | 0.09 |
| DSV Finance BV 0.875% EUR 17/09/2036 | 8,200,000 | 5,868,740 | 0.17 |
| ELM BV for Swiss Reinsurance Co Ltd FRN 2.6% EUR Perpetual | 13,200,000 | 12,867,175 | 0.37 |
| Enel Finance International NV 144A 5% USD 15/06/2032 | 8,100,000 | 7,144,028 | 0.21 |
| Enel Finance International NV 144A 7.75% USD 14/10/2052 | 6,764,000 | 7,439,914 | 0.22 |
| GSK Capital BV 3.125% EUR 28/11/2032 | 12,500,000 | 12,110,688 | 0.35 |
| Haleon Netherlands Capital BV 2.125% EUR 29/03/2034 | 2,850,000 | 2,438,474 | 0.07 |
| Heimstaden Bostad Treasury BV 0.25% EUR 13/10/2024 | 11,500,000 | 11,062,655 | 0.32 |
| Heimstaden Bostad Treasury BV 0.625% EUR 24/07/2025 | 3,000,000 | 2,773,339 | 0.08 |
| Heimstaden Bostad Treasury BV 1.375% EUR 03/03/2027 | 10,000,000 | 8,521,162 | 0.25 |
| Heineken NV 1.625% EUR 30/03/2025 | 6,300,000 | 6,157,242 | 0.18 |
| Heineken NV 3.875% EUR 23/09/2030 | 11,000,000 | 11,235,070 | 0.33 |
| Iberdrola International BV FRN 1.45% EUR Perpetual | 5,100,000 | 4,672,875 | 0.13 |
| Iberdrola International BV FRN 1.874% EUR Perpetual | 10,900,000 | 10,338,650 | 0.30 |
| Iberdrola International BV FRN 2.25% EUR Perpetual | 11,000,000 | 9,710,211 | 0.28 |
| ING Groep NV FRN 2.125% EUR 26/05/2031 | 6,600,000 | 6,288,150 | 0.18 |
| ING Groep NV FRN 4.125% EUR 24/08/2033 | 3,900,000 | 3,822,000 | 0.11 |
| ING Groep NV FRN 4.5% EUR 23/05/2029 | 12,000,000 | 12,216,000 | 0.35 |
| ING Groep NV FRN 5% EUR 20/02/2035 | 5,500,000 | 5,556,300 | 0.16 |
| Koninklijke Ahold Delhaize NV 3.5% EUR 04/04/2028 | 6,300,000 | 6,288,250 | 0.18 |
| Koninklijke KPN NV 3.875% EUR 16/02/2036 | 5,300,000 | 5,251,532 | 0.15 |
| Koninklijke KPN NV FRN 6% EUR Perpetual | 9,000,000 | 9,417,600 | 0.27 |
| NN Group NV FRN 6% EUR 03/11/2043 | 10,576,000 | 11,144,460 | 0.32 |
| OI European Group BV 3.125% EUR 15/11/2024 | 3,500,000 | 3,488,415 | 0.10 |
| Repsol International Finance BV FRN 2.5% EUR Perpetual | 6,300,000 | 5,890,500 | 0.17 |
| Repsol International Finance BV FRN 3.75% EUR Perpetual | 12,050,000 | 11,793,937 | 0.34 |
| Roche Finance Europe BV 3.355% EUR 27/02/2035 | 10,659,000 | 10,613,379 | 0.31 |
| Schlumberger Finance BV 1.375% EUR 28/10/2026 | 2,852,000 | 2,696,381 | 0.08 |
| Schlumberger Finance BV 2% EUR 06/05/2032 | 4,700,000 | 4,182,929 | 0.12 |
| Shell International Finance BV 0.75% EUR 15/08/2028 | 6,100,000 | 5,442,176 | 0.16 |
| Shell International Finance BV 1.625% EUR 20/01/2027 | 20,400,000 | 19,536,653 | 0.57 |
| Siemens Financieringsmaatschappij NV 3% EUR 08/09/2033 | 16,900,000 | 16,291,600 | 0.47 |
| Siemens Financieringsmaatschappij NV 3.375% EUR 24/08/2031 | 9,900,000 | 9,889,852 | 0.29 |
| Siemens Financieringsmaatschappij NV 3.625% EUR 22/02/2044 | 11,900,000 | 11,591,255 | 0.34 |
| Stellantis NV 2.75% EUR 01/04/2032 | 5,200,000 | 4,774,094 | 0.14 |
| Telefonica Europe BV FRN 6.135% EUR Perpetual | 9,900,000 | 10,055,628 | 0.29 |
| Telefonica Europe BV FRN 6.75% EUR Perpetual | 6,500,000 | 6,917,950 | 0.20 |
| Telefonica Europe BV FRN 7.125% EUR Perpetual | 6,400,000 | 6,868,160 | 0.20 |
| TenneT Holding BV 2.75% EUR 17/05/2042 | 7,100,000 | 6,453,509 | 0.19 |
| Teva Pharmaceutical Finance Netherlands II BV 7.375% EUR 15/09/2029 | 6,000,000 | 6,586,560 | 0.19 |
| Thermo Fisher Scientific Finance I BV 1.625% EUR 18/10/2041 | 8,600,000 | 6,222,831 | 0.18 |
| Unilever Finance Netherlands BV 3.25% EUR 23/02/2031 | 17,937,000 | 17,845,970 | 0.52 |
| Unilever Finance Netherlands BV 3.5% EUR 15/02/2037 | 9,524,000 | 9,448,189 | 0.27 |
| Universal Music Group NV 3.75% EUR 30/06/2032 | 14,404,000 | 14,334,141 | 0.42 |

Invesco Euro Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|--|----------------|---------------------|-----------------|
| NETHERLANDS (continued) | | | |
| Universal Music Group NV 4% EUR 13/06/2031 | 6,000,000 | 6,054,030 | 0.18 |
| Volkswagen International Finance NV 4.25% EUR 15/02/2028 | 5,800,000 | 5,882,795 | 0.17 |
| | | 463,747,307 | 13.45 |
| PORTUGAL | | | |
| EDP - Energias de Portugal SA FRN 1.7% EUR 20/07/2080 | 3,000,000 | 2,880,750 | 0.09 |
| EDP - Energias de Portugal SA FRN 1.875% EUR 02/08/2081 | 3,000,000 | 2,810,250 | 0.08 |
| EDP - Energias de Portugal SA FRN 5.943% EUR 23/04/2083 | 2,400,000 | 2,487,600 | 0.07 |
| | | 8,178,600 | 0.24 |
| SPAIN | | | |
| Banco Bilbao Vizcaya Argentaria SA 3.875% EUR 15/01/2034 | 10,000,000 | 9,980,700 | 0.29 |
| Banco Bilbao Vizcaya Argentaria SA FRN 4.625% EUR 13/01/2031 | 11,500,000 | 11,880,477 | 0.35 |
| Banco Bilbao Vizcaya Argentaria SA FRN 6% EUR Perpetual | 8,000,000 | 7,954,800 | 0.23 |
| Banco Bilbao Vizcaya Argentaria SA FRN 8.375% EUR Perpetual | 10,000,000 | 10,726,500 | 0.31 |
| Banco de Sabadell SA 1.125% EUR 27/03/2025 | 2,900,000 | 2,815,682 | 0.08 |
| Banco de Sabadell SA FRN 5% EUR Perpetual | 6,000,000 | 5,274,240 | 0.15 |
| Banco de Sabadell SA FRN 5.25% EUR 07/02/2029 | 15,000,000 | 15,450,150 | 0.45 |
| Banco de Sabadell SA FRN 6% EUR 16/08/2033 | 7,800,000 | 8,024,250 | 0.23 |
| Banco Santander SA 0.25% EUR 19/06/2024 | 3,700,000 | 3,659,892 | 0.11 |
| Banco Santander SA FRN 3.625% EUR Perpetual | 6,000,000 | 4,471,800 | 0.13 |
| Banco Santander SA FRN 4.75% EUR Perpetual | 3,800,000 | 3,568,238 | 0.10 |
| Banco Santander SA FRN 5.75% EUR 23/08/2033 | 7,000,000 | 7,252,337 | 0.21 |
| Banco Santander SA FRN 9.625% USD Perpetual | 11,600,000 | 11,543,986 | 0.34 |
| Bankinter SA FRN 4.375% EUR 03/05/2030 | 13,000,000 | 13,240,500 | 0.38 |
| Bankinter SA FRN 4.875% EUR 13/09/2031 | 9,300,000 | 9,644,186 | 0.28 |
| Bankinter SA FRN 6.25% EUR Perpetual | 7,800,000 | 7,756,398 | 0.23 |
| CaixaBank SA 1.125% EUR 27/03/2026 | 5,800,000 | 5,494,137 | 0.16 |
| CaixaBank SA FRN 1.25% EUR 18/06/2031 | 7,800,000 | 7,255,404 | 0.21 |
| CaixaBank SA 4.25% EUR 06/09/2030 | 9,100,000 | 9,319,720 | 0.27 |
| CaixaBank SA FRN 5.25% EUR Perpetual | 3,800,000 | 3,591,608 | 0.10 |
| CaixaBank SA FRN 5.875% EUR Perpetual | 3,800,000 | 3,705,190 | 0.11 |
| CaixaBank SA FRN 6.125% EUR 30/05/2034 | 2,000,000 | 2,086,690 | 0.06 |
| CaixaBank SA FRN 7.5% EUR Perpetual | 11,800,000 | 11,999,656 | 0.35 |
| CaixaBank SA FRN 8.25% EUR Perpetual | 8,000,000 | 8,420,000 | 0.24 |
| EDP Servicios Financieros Espana SA 4.375% EUR 04/04/2032 | 8,863,000 | 9,224,079 | 0.27 |
| Iberdrola Finanzas SA FRN 4.875% EUR Perpetual | 4,600,000 | 4,631,667 | 0.13 |
| Mapfre SA 1.625% EUR 19/05/2026 | 13,100,000 | 12,585,465 | 0.37 |
| Red Electrica Financiaciones SAU 1.25% EUR 13/03/2027 | 9,900,000 | 9,309,812 | 0.27 |
| Redeia Corp SA FRN 4.625% EUR Perpetual | 14,000,000 | 14,289,112 | 0.41 |
| Telefonica Emisiones SA 4.895% USD 06/03/2048 | 9,600,000 | 7,600,516 | 0.22 |
| | | 242,757,192 | 7.04 |
| SWEDEN | | | |
| Verisure Holding AB 3.25% EUR 15/02/2027 | 2,500,000 | 2,403,775 | 0.07 |
| SWITZERLAND | | | |
| UBS Group AG FRN 2.125% EUR 13/10/2026 | 18,000,000 | 17,481,600 | 0.51 |
| UBS Group AG FRN 4.375% EUR 11/01/2031 | 10,700,000 | 10,865,372 | 0.31 |
| | | 28,346,972 | 0.82 |
| UNITED KINGDOM | | | |
| Aviva Plc FRN 3.375% EUR 04/12/2045 | 6,100,000 | 5,954,633 | 0.17 |
| Bank of Scotland Plc FRN 2.5% EUR 07/02/2035 | 7,324,000 | 6,226,645 | 0.18 |
| Barclays Plc FRN 4.918% EUR 08/08/2030 | 12,000,000 | 12,344,414 | 0.36 |
| Barclays Plc FRN 5.262% EUR 29/01/2034 | 6,300,000 | 6,627,820 | 0.19 |
| Barclays Plc FRN 9.625% USD Perpetual | 1,718,000 | 1,651,154 | 0.05 |
| Barclays Plc OLKB FRN 8% USD Perpetual | 4,196,000 | 3,827,155 | 0.11 |
| Barclays Plc OLSW FRN 8% USD Perpetual | 7,500,000 | 6,904,924 | 0.20 |
| BG Energy Capital Plc 2.25% EUR 21/11/2029 | 12,100,000 | 11,282,789 | 0.33 |
| BP Capital Markets Plc 1.573% EUR 16/02/2027 | 6,100,000 | 5,774,950 | 0.17 |
| BP Capital Markets Plc 1.953% EUR 03/03/2025 | 18,200,000 | 17,868,760 | 0.52 |
| BP Capital Markets Plc FRN 3.625% EUR Perpetual | 11,900,000 | 11,143,228 | 0.32 |
| British Telecommunications Plc 1.75% EUR 10/03/2026 | 18,000,000 | 17,323,543 | 0.50 |
| Coca-Cola Europacific Partners Plc 2.375% EUR 07/05/2025 | 8,700,000 | 8,589,771 | 0.25 |

Invesco Euro Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|--|----------------|---------------------|-----------------|
| UNITED KINGDOM (continued) | | | |
| Diageo Capital Plc 5.5% USD 24/01 /2033 | 7,952,000 | 7,538,573 | 0.22 |
| HSBC Holdings Plc 4.25% USD 14/03/2024 | 7,500,000 | 6,917,473 | 0.20 |
| HSBC Holdings Plc FRN 4.75% EUR Perpetual | 2,600,000 | 2,394,743 | 0.07 |
| HSBC Holdings Plc FRN 4.856% EUR 23/05/2033 | 12,954,000 | 13,546,905 | 0.39 |
| HSBC Holdings Plc FRN 6.364% EUR 16/11/2032 | 7,300,000 | 7,694,273 | 0.22 |
| HSBC Holdings Plc FRN 6.547% USD 20/06/2034 | 10,000,000 | 9,419,866 | 0.27 |
| HSBC Holdings Plc AJ FRN 6.375% USD Perpetual | 2,600,000 | 2,375,952 | 0.07 |
| INEOS Quattro Finance 2 Plc 2.5% EUR 15/01 /2026 | 3,500,000 | 3,386,810 | 0.10 |
| InterContinental Hotels Group Plc 2.125% EUR 15/05/2027 | 5,500,000 | 5,237,045 | 0.15 |
| Lloyds Bank Plc 1.25% EUR 13/01 /2025 | 4,000,000 | 3,912,520 | 0.11 |
| Lloyds Banking Group Plc FRN 4.5% EUR 11/01 /2029 | 17,000,000 | 17,331,585 | 0.50 |
| Lloyds Banking Group Plc FRN 4.947% EUR Perpetual | 3,000,000 | 2,921,250 | 0.08 |
| Lloyds Banking Group Plc FRN 7.5% USD Perpetual | 4,000,000 | 3,642,067 | 0.11 |
| Lloyds Banking Group Plc FRN 8% USD Perpetual | 10,000,000 | 9,152,681 | 0.27 |
| National Gas Transmission Plc 4.25% EUR 05/04/2030 | 5,200,000 | 5,284,006 | 0.15 |
| National Grid Electricity Distribution East Midlands Plc 3.949% EUR 20/09/2032 | 5,000,000 | 5,028,875 | 0.15 |
| National Grid Plc 0.25% EUR 01 /09/2028 | 8,000,000 | 6,873,440 | 0.20 |
| National Grid Plc 4.275% EUR 16/01 /2035 | 15,000,000 | 15,061,950 | 0.44 |
| Nationwide Building Society 1.25% EUR 03/03/2025 | 3,700,000 | 3,609,382 | 0.10 |
| Nationwide Building Society 3.25% EUR 05/09/2029 | 4,527,000 | 4,434,151 | 0.13 |
| NatWest Group Plc FRN 4.771% EUR 16/02/2029 | 10,000,000 | 10,255,650 | 0.30 |
| NatWest Group Plc FRN 5.763% EUR 28/02/2034 | 11,821,000 | 12,235,976 | 0.36 |
| NatWest Group Plc FRN 6% USD Perpetual | 7,000,000 | 6,282,888 | 0.18 |
| NGG Finance Plc FRN 2.125% EUR 05/09/2082 | 5,200,000 | 4,768,972 | 0.14 |
| Nomad Foods Bondco Plc 2.5% EUR 24/06/2028 | 2,800,000 | 2,593,248 | 0.08 |
| Reckitt Benckiser Treasury Services Plc 3.625% EUR 14/09/2028 | 10,000,000 | 10,060,750 | 0.29 |
| Reckitt Benckiser Treasury Services Plc 3.875% EUR 14/09/2033 | 11,581,000 | 11,781,583 | 0.34 |
| SSE Plc FRN 3.125% EUR Perpetual | 4,200,000 | 4,003,650 | 0.12 |
| SSE Plc FRN 4% EUR Perpetual | 14,200,000 | 13,798,850 | 0.40 |
| Thames Water Utilities Finance Plc 1.25% EUR 31 /01 /2032 | 5,200,000 | 3,870,100 | 0.11 |
| Thames Water Utilities Finance Plc 4.375% EUR 18/01 /2031 | 15,018,000 | 13,891,650 | 0.40 |
| Virgin Money UK Plc FRN 2.875% EUR 24/06/2025 | 6,100,000 | 6,081,151 | 0.18 |
| Vmed O2 UK Financing I Plc 3.25% EUR 31 /01 /2031 | 2,400,000 | 2,141,544 | 0.06 |
| Vmed O2 UK Financing I Plc 144A 4.75% USD 15/07/2031 | 3,200,000 | 2,563,397 | 0.07 |
| Vodafone Group Plc FRN 3% EUR 27/08/2080 | 12,100,000 | 10,774,445 | 0.31 |
| Vodafone Group Plc FRN 6.5% EUR 30/08/2084 | 12,153,000 | 12,935,349 | 0.38 |
| Wellcome Trust Ltd/The 1.125% EUR 21/01 /2027 | 8,100,000 | 7,651,017 | 0.22 |
| | | 386,973,553 | 11.22 |
| UNITED STATES | | | |
| Amazon.com Inc 4.7% USD 01 /12/2032 | 18,400,000 | 16,868,297 | 0.49 |
| American Tower Corp 1.375% EUR 04/04/2025 | 5,400,000 | 5,251,662 | 0.15 |
| Anheuser-Busch InBev Worldwide Inc 3.5% USD 01 /06/2030 | 7,300,000 | 6,230,145 | 0.18 |
| Apple Inc 1.375% EUR 24/05/2029 | 11,500,000 | 10,538,772 | 0.31 |
| Apple Inc 1.625% EUR 10/11/2026 | 32,000,000 | 30,737,556 | 0.89 |
| AT&T Inc 2.35% EUR 05/09/2029 | 14,000,000 | 13,084,904 | 0.38 |
| AT&T Inc 2.45% EUR 15/03/2035 | 32,000,000 | 27,540,308 | 0.80 |
| AT&T Inc 3.8% USD 01 /12/2057 | 12,500,000 | 8,116,270 | 0.24 |
| AT&T Inc 3.95% EUR 30/04/2031 | 9,170,000 | 9,292,419 | 0.27 |
| Bank of America Corp FRN 1.949% EUR 27/10/2026 | 15,000,000 | 14,537,250 | 0.42 |
| Bank of America Corp 4.134% EUR 12/06/2028 | 6,290,000 | 6,380,073 | 0.19 |
| Belden Inc 3.375% EUR 15/07/2027 | 3,500,000 | 3,384,955 | 0.10 |
| Berkshire Hathaway Finance Corp 2% EUR 18/03/2034 | 5,200,000 | 4,552,733 | 0.13 |
| Berkshire Hathaway Inc 1.625% EUR 16/03/2035 | 24,000,000 | 19,972,588 | 0.58 |
| Booking Holdings Inc 1.8% EUR 03/03/2027 | 12,100,000 | 11,500,189 | 0.33 |
| Booking Holdings Inc 4.125% EUR 12/05/2033 | 8,372,000 | 8,584,900 | 0.25 |
| Brink's Co/The 144A 5.5% USD 15/07/2025 | 1,200,000 | 1,099,747 | 0.03 |
| Bristol-Myers Squibb Co 2.95% USD 15/03/2032 | 3,200,000 | 2,552,309 | 0.07 |
| Broadcom Inc 144A 3.75% USD 15/02/2051 | 2,300,000 | 1,586,161 | 0.05 |
| Broadcom Inc 4.3% USD 15/11/2032 | 1,300,000 | 1,111,230 | 0.03 |
| CCO Holdings LLC / CCO Holdings Capital Corp 144A 4.5% USD 01 /06/2033 | 5,000,000 | 3,572,870 | 0.10 |
| Citigroup Inc FRN 1.25% EUR 06/07/2026 | 16,700,000 | 16,111,993 | 0.47 |
| Coca-Cola Co/The 1.625% EUR 09/03/2035 | 15,000,000 | 12,487,416 | 0.36 |
| Coty Inc 3.875% EUR 15/04/2026 | 3,900,000 | 3,884,127 | 0.11 |
| Eli Lilly & Co 0.5% EUR 14/09/2033 | 19,135,000 | 15,000,692 | 0.43 |
| Exxon Mobil Corp 0.524% EUR 26/06/2028 | 13,400,000 | 11,897,324 | 0.35 |

Invesco Euro Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|----------------------|-----------------|
| UNITED STATES (continued) | | | |
| Exxon Mobil Corp 0.835% EUR 26/06/2032 | 12,000,000 | 9,639,720 | 0.28 |
| Fidelity National Information Services Inc 2.95% EUR 21/05/2039 | 4,300,000 | 3,876,428 | 0.11 |
| Fidelity National Information Services Inc 5.1% USD 15/07/2032 | 2,158,000 | 1,991,396 | 0.06 |
| General Mills Inc 3.907% EUR 13/04/2029 | 10,200,000 | 10,287,108 | 0.30 |
| General Motors Financial Co Inc 3.9% EUR 12/01/2028 | 6,011,000 | 6,004,718 | 0.17 |
| Haleon US Capital LLC 3.625% USD 24/03/2032 | 6,100,000 | 5,042,625 | 0.15 |
| Honeywell International Inc 3.75% EUR 01/03/2036 | 9,597,000 | 9,465,569 | 0.27 |
| Honeywell International Inc 4.125% EUR 02/11/2034 | 14,000,000 | 14,380,660 | 0.42 |
| HP Inc 5.5% USD 15/01/2033 | 7,800,000 | 7,222,897 | 0.21 |
| IHG Finance LLC 4.375% EUR 28/11/2029 | 8,846,000 | 9,003,857 | 0.26 |
| International Business Machines Corp 1.75% EUR 07/03/2028 | 11,400,000 | 10,692,858 | 0.31 |
| International Business Machines Corp 3.75% EUR 06/02/2035 | 6,300,000 | 6,328,350 | 0.18 |
| John Deere Capital Corp 4.35% USD 15/09/2032 | 2,528,000 | 2,257,021 | 0.07 |
| Johnson & Johnson 1.15% EUR 20/11/2028 | 6,100,000 | 5,587,356 | 0.16 |
| Johnson & Johnson 2.45% USD 01/03/2026 | 10,900,000 | 9,626,016 | 0.28 |
| JPMorgan Chase & Co 1.5% EUR 27/01/2025 | 10,000,000 | 9,801,900 | 0.28 |
| JPMorgan Chase & Co FRN 4.457% EUR 13/11/2031 | 7,627,000 | 7,915,987 | 0.23 |
| Kellanova 1.25% EUR 10/03/2025 | 12,500,000 | 12,175,420 | 0.35 |
| Kraft Heinz Foods Co 2.25% EUR 25/05/2028 | 12,500,000 | 11,830,000 | 0.34 |
| McDonald's Corp 1.75% EUR 03/05/2028 | 6,100,000 | 5,682,390 | 0.16 |
| McDonald's Corp 3% EUR 31/05/2034 | 16,000,000 | 15,019,396 | 0.44 |
| McDonald's Corp 4.25% EUR 07/03/2035 | 14,000,000 | 14,374,436 | 0.42 |
| Microsoft Corp 2.7% USD 12/02/2025 | 6,100,000 | 5,505,592 | 0.16 |
| Mondelez International Inc 1.625% EUR 08/03/2027 | 21,000,000 | 19,903,218 | 0.58 |
| Morgan Stanley FRN 5.148% EUR 25/01/2034 | 15,400,000 | 16,570,862 | 0.48 |
| Netflix Inc 3% EUR 15/06/2025 | 6,500,000 | 6,432,725 | 0.19 |
| Netflix Inc 3.625% EUR 15/06/2030 | 12,000,000 | 11,948,160 | 0.35 |
| NextEra Energy Capital Holdings Inc 2.44% USD 15/01/2032 | 6,800,000 | 5,093,838 | 0.15 |
| NextEra Energy Capital Holdings Inc 5% USD 15/07/2032 | 3,602,000 | 3,240,223 | 0.09 |
| Novartis Capital Corp 3.4% USD 06/05/2024 | 8,520,000 | 7,832,755 | 0.23 |
| PayPal Holdings Inc 4.4% USD 01/06/2032 | 9,000,000 | 7,966,665 | 0.23 |
| PepsiCo Inc 3.9% USD 18/07/2032 | 8,000,000 | 6,914,246 | 0.20 |
| Pfizer Inc 2.625% USD 01/04/2030 | 7,450,000 | 6,078,752 | 0.18 |
| Procter & Gamble Co/The 3.25% EUR 02/08/2031 | 17,797,000 | 17,827,344 | 0.52 |
| Prologis Euro Finance LLC 1% EUR 16/02/2041 | 2,700,000 | 1,663,956 | 0.05 |
| Prologis Euro Finance LLC 4.625% EUR 23/05/2033 | 9,248,000 | 9,714,053 | 0.28 |
| QUALCOMM Inc 4.25% USD 20/05/2032 | 5,800,000 | 5,115,808 | 0.15 |
| Thermo Fisher Scientific Inc 2.375% EUR 15/04/2032 | 4,700,000 | 4,315,587 | 0.13 |
| Unilever Capital Corp 3.4% EUR 06/06/2033 | 8,035,000 | 8,023,872 | 0.23 |
| Verizon Communications Inc 1.3% EUR 18/05/2033 | 15,900,000 | 12,841,141 | 0.37 |
| Verizon Communications Inc 4.75% EUR 31/10/2034 | 10,865,000 | 11,620,769 | 0.34 |
| Walgreens Boots Alliance Inc 2.125% EUR 20/11/2026 | 24,000,000 | 22,556,040 | 0.65 |
| Walmart Inc 2.55% EUR 08/04/2026 | 24,200,000 | 23,843,339 | 0.69 |
| Walt Disney Co/The 1.75% USD 13/01/2026 | 8,500,000 | 7,399,017 | 0.21 |
| Warnermedia Holdings Inc 4.279% USD 15/03/2032 | 6,050,000 | 4,907,942 | 0.14 |
| WMG Acquisition Corp 2.25% EUR 15/08/2031 | 2,000,000 | 1,757,160 | 0.05 |
| | | 683,156,062 | 19.81 |
| TOTAL BONDS | | 3,185,625,873 | 92.37 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 3,185,625,873 | 92.37 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco Euro Liquidity Portfolio | 172,527,406 | 175,085,125 | 5.08 |
| TOTAL OPEN-ENDED FUNDS | | 175,085,125 | 5.08 |
| Total Investments | | 3,360,710,998 | 97.45 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Euro Short Term Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| AUSTRALIA | | | |
| Australia & New Zealand Banking Group Ltd 3.652% EUR 20/01/2026 | 4,000,000 | 3,999,100 | 0.87 |
| Australia & New Zealand Banking Group Ltd FRN 5.101% EUR 03/02/2033 | 2,000,000 | 2,041,315 | 0.45 |
| | | 6,040,415 | 1.32 |
| AUSTRIA | | | |
| OMV AG FRN 2.5% EUR Perpetual | 1,000,000 | 949,000 | 0.21 |
| OMV AG FRN 6.25% EUR Perpetual | 1,000,000 | 1,034,172 | 0.23 |
| Republic of Austria Government Bond 144A 1.2% EUR 20/10/2025 | 10,000,000 | 9,697,300 | 2.12 |
| | | 11,680,472 | 2.56 |
| BELGIUM | | | |
| Argenta Spaarbank NV FRN 1% EUR 13/10/2026 | 1,000,000 | 950,750 | 0.21 |
| Euroclear Bank SA 0.125% EUR 07/07/2025 | 1,000,000 | 954,430 | 0.21 |
| KBC Group NV FRN 4.5% EUR 06/06/2026 | 2,500,000 | 2,513,187 | 0.55 |
| Kingdom of Belgium Government Bond 144A 0.8% EUR 22/06/2025 | 10,000,000 | 9,683,367 | 2.12 |
| | | 14,101,734 | 3.09 |
| CAYMAN ISLANDS | | | |
| CK Hutchison Finance 16 Ltd 2% EUR 06/04/2028 | 1,500,000 | 1,396,988 | 0.31 |
| CHINA | | | |
| Industrial & Commercial Bank of China Ltd/London 1.625% GBP 28/12/2025 | 1,975,000 | 2,121,160 | 0.46 |
| DENMARK | | | |
| Danske Bank A/S FRN 6.125% USD Perpetual | 900,000 | 834,824 | 0.18 |
| Danske Bank A/S FRN 7% USD Perpetual | 750,000 | 684,229 | 0.15 |
| Nykredit Realkredit AS 4% EUR 17/07/2028 | 3,000,000 | 2,985,915 | 0.66 |
| Nykredit Realkredit AS FRN 4.125% EUR Perpetual | 1,400,000 | 1,339,800 | 0.29 |
| Orsted AS 3.625% EUR 01/03/2026 | 1,925,000 | 1,915,057 | 0.42 |
| | | 7,759,825 | 1.70 |
| FINLAND | | | |
| Nordea Bank Abp FRN 1.625% GBP 09/12/2032 | 1,300,000 | 1,292,475 | 0.28 |
| Nordea Bank Abp FRN 3.625% EUR 10/02/2026 | 2,000,000 | 1,992,349 | 0.44 |
| Nordea Bank Abp FRN 6.625% USD Perpetual | 1,150,000 | 1,049,566 | 0.23 |
| OP Corporate Bank plc 0.25% EUR 24/03/2026 | 1,700,000 | 1,580,142 | 0.34 |
| | | 5,914,532 | 1.29 |
| FRANCE | | | |
| AXA SA FRN 3.875% EUR Perpetual | 1,250,000 | 1,243,229 | 0.27 |
| Banque Federative du Credit Mutuel SA 3.875% EUR 14/02/2028 | 2,500,000 | 2,521,437 | 0.55 |
| Banque Federative du Credit Mutuel SA 5.375% GBP 25/05/2028 | 1,000,000 | 1,172,819 | 0.26 |
| BNP Paribas SA FRN 0.25% EUR 13/04/2027 | 3,000,000 | 2,774,053 | 0.61 |
| BNP Paribas SA FRN 0.375% EUR 14/10/2027 | 1,600,000 | 1,464,608 | 0.32 |
| BPCE SA 0.625% EUR 28/04/2025 | 3,000,000 | 2,891,925 | 0.63 |
| BPCE SA FRN 1.5% EUR 13/01/2042 | 2,200,000 | 1,987,282 | 0.44 |
| CNP Assurances SACA 0.375% EUR 08/03/2028 | 1,600,000 | 1,390,928 | 0.30 |
| Credit Agricole SA FRN 1.874% GBP 09/12/2031 | 1,300,000 | 1,344,462 | 0.29 |
| Electricite de France SA 3.75% EUR 05/06/2027 | 2,000,000 | 2,004,390 | 0.44 |
| Engie SA FRN 1.625% EUR Perpetual | 1,400,000 | 1,350,300 | 0.30 |
| Engie SA 3.75% EUR 06/09/2027 | 3,000,000 | 3,011,835 | 0.66 |
| French Republic Government Bond OAT 0.75% EUR 25/02/2028 | 2,000,000 | 1,846,570 | 0.40 |
| French Republic Government Bond OAT 1.75% EUR 25/11/2024 | 15,000,000 | 14,792,250 | 3.24 |
| French Republic Government Bond OAT 3.5% EUR 25/04/2026 | 5,000,000 | 5,052,357 | 1.11 |
| French Republic Government Bond OAT 6% EUR 25/10/2025 | 11,000,000 | 11,490,302 | 2.52 |
| Orange SA FRN 1.75% EUR Perpetual | 1,300,000 | 1,155,765 | 0.25 |
| Societe Generale SA FRN 1% EUR 24/11/2030 | 2,000,000 | 1,883,300 | 0.41 |
| Suez SACA 4.625% EUR 03/11/2028 | 1,800,000 | 1,867,599 | 0.41 |
| TotalEnergies SE FRN 1.75% EUR Perpetual | 1,500,000 | 1,497,375 | 0.33 |
| TotalEnergies SE FRN 2% EUR Perpetual | 1,500,000 | 1,389,290 | 0.30 |
| | | 64,132,076 | 14.04 |

Invesco Euro Short Term Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| GERMANY | | | |
| Bundesobligation 0% EUR 10/10/2025 | 10,000,000 | 9,544,510 | 2.09 |
| Bundesrepublik Deutschland Bundesanleihe 0.5% EUR 15/02/2025 | 19,000,000 | 18,480,952 | 4.05 |
| Bundesschatzanweisungen 0.2% EUR 14/06/2024 | 12,000,000 | 11,877,900 | 2.60 |
| Commerzbank AG FRN 1.375% EUR 29/12/2031 | 2,100,000 | 1,884,225 | 0.41 |
| Continental AG 4% EUR 01/03/2027 | 2,600,000 | 2,622,906 | 0.57 |
| Deutsche Bank AG FRN 1.875% GBP 22/12/2028 | 2,000,000 | 1,993,501 | 0.44 |
| Schaeffler AG 1.875% EUR 26/03/2024 | 1,200,000 | 1,196,682 | 0.26 |
| Volkswagen Leasing GmbH 3.625% EUR 11/10/2026 | 3,075,000 | 3,062,377 | 0.67 |
| | | 50,663,053 | 11.09 |
| HONG KONG | | | |
| AIA Group Ltd FRN 0.88% EUR 09/09/2033 | 1,200,000 | 1,013,640 | 0.22 |
| CNAC HK Finbridge Co Ltd 1.125% EUR 22/09/2024 | 1,350,000 | 1,318,909 | 0.29 |
| | | 2,332,549 | 0.51 |
| IRELAND | | | |
| CA Auto Bank SPA/Ireland 6% GBP 06/12/2026 | 2,000,000 | 2,351,535 | 0.51 |
| CRH SMW Finance DAC 4% EUR 11/07/2027 | 1,025,000 | 1,039,124 | 0.23 |
| Securitas Treasury Ireland DAC 4.25% EUR 04/04/2027 | 1,500,000 | 1,513,619 | 0.33 |
| | | 4,904,278 | 1.07 |
| ITALY | | | |
| Autostrade per l'Italia SpA 1.625% EUR 25/01/2028 | 2,025,000 | 1,864,934 | 0.41 |
| Enel SpA FRN 6.375% EUR Perpetual | 650,000 | 684,288 | 0.15 |
| Eni SpA FRN 2% EUR Perpetual | 2,000,000 | 1,834,500 | 0.40 |
| Eni SpA 3.625% EUR 19/05/2027 | 2,975,000 | 2,968,782 | 0.65 |
| Italy Buoni Poliennali Del Tesoro 144A 1.85% EUR 01/07/2025 | 10,000,000 | 9,794,206 | 2.14 |
| Italy Buoni Poliennali Del Tesoro 3.75% EUR 01/09/2024 | 19,000,000 | 18,992,867 | 4.16 |
| Italy Buoni Poliennali Del Tesoro 3.85% EUR 15/09/2026 | 15,000,000 | 15,192,338 | 3.33 |
| Italy Buoni Poliennali Del Tesoro 6.5% EUR 01/11/2027 | 5,000,000 | 5,550,277 | 1.22 |
| Mediobanca Banca di Credito Finanziario SpA 1.125% EUR 15/07/2025 | 2,000,000 | 1,928,460 | 0.42 |
| Snam SpA 3.375% EUR 19/02/2028 | 1,025,000 | 1,018,788 | 0.22 |
| | | 59,829,440 | 13.10 |
| JAPAN | | | |
| Mitsubishi UFJ Financial Group Inc FRN 2.264% EUR 14/06/2025 | 3,325,000 | 3,308,591 | 0.72 |
| Mizuho Financial Group Inc 0.214% EUR 07/10/2025 | 1,000,000 | 946,900 | 0.21 |
| Mizuho Financial Group Inc 5.628% GBP 13/06/2028 | 1,400,000 | 1,652,417 | 0.36 |
| NTT Finance Corp 0.01% EUR 03/03/2025 | 1,000,000 | 963,549 | 0.21 |
| NTT Finance Corp 0.082% EUR 13/12/2025 | 1,550,000 | 1,456,008 | 0.32 |
| Sumitomo Mitsui Financial Group Inc 5.464% USD 13/01/2026 | 2,500,000 | 2,319,220 | 0.51 |
| | | 10,646,685 | 2.33 |
| LUXEMBOURG | | | |
| Holcim Finance Luxembourg SA FRN 3% EUR Perpetual | 1,500,000 | 1,496,715 | 0.33 |
| Logicor Financing Sarl 0.625% EUR 17/11/2025 | 1,400,000 | 1,309,280 | 0.29 |
| Logicor Financing Sarl 0.75% EUR 15/07/2024 | 2,500,000 | 2,464,837 | 0.54 |
| Logicor Financing Sarl 4.625% EUR 25/07/2028 | 1,550,000 | 1,548,768 | 0.34 |
| Traton Finance Luxembourg SA 4.5% EUR 23/11/2026 | 2,500,000 | 2,539,300 | 0.55 |
| | | 9,358,900 | 2.05 |
| NETHERLANDS | | | |
| ABN AMRO Bank NV 3.625% EUR 10/01/2026 | 1,300,000 | 1,302,223 | 0.28 |
| ABN AMRO Bank NV FRN 4.375% EUR Perpetual | 1,500,000 | 1,458,000 | 0.32 |
| Argentum Netherlands BV for Zurich Insurance Co Ltd FRN 3.5% EUR 01/10/2046 | 2,000,000 | 1,959,500 | 0.43 |
| Cooperatieve Rabobank UA FRN 3.25% EUR Perpetual | 1,400,000 | 1,264,200 | 0.28 |
| ING Groep NV FRN 0.125% EUR 29/11/2025 | 2,500,000 | 2,430,000 | 0.53 |
| ING Groep NV FRN 2.125% EUR 23/05/2026 | 2,900,000 | 2,836,925 | 0.62 |
| LeasePlan Corp NV 0.25% EUR 23/02/2026 | 2,450,000 | 2,276,062 | 0.50 |
| LeasePlan Corp NV 2.125% EUR 06/05/2025 | 2,000,000 | 1,958,680 | 0.43 |
| Naturgy Finance BV FRN 2.374% EUR Perpetual | 1,000,000 | 931,000 | 0.20 |
| Naturgy Finance BV FRN 3.375% EUR Perpetual | 1,000,000 | 1,000,000 | 0.22 |
| Netherlands Government Bond 144A 2% EUR 15/07/2024 | 9,000,000 | 8,940,150 | 1.96 |
| Netherlands Government Bond 144A 5.5% EUR 15/01/2028 | 4,000,000 | 4,398,067 | 0.96 |
| Pluxee NV 3.5% EUR 04/09/2028 | 1,200,000 | 1,192,440 | 0.26 |

Invesco Euro Short Term Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|--|----------------|---------------------|-----------------|
| NETHERLANDS (continued) | | | |
| Prosus NV 1.539% EUR 03/08/2028 | 500,000 | 439,452 | 0.10 |
| Repsol International Finance BV FRN 3.75% EUR Perpetual | 1,500,000 | 1,468,125 | 0.32 |
| Sika Capital BV 3.75% EUR 03/11/2026 | 2,200,000 | 2,210,989 | 0.48 |
| Telefonica Europe BV FRN 6.135% EUR Perpetual | 800,000 | 812,576 | 0.18 |
| Toyota Motor Finance Netherlands BV 3.125% EUR 11/01/2027 | 3,225,000 | 3,181,422 | 0.70 |
| Universal Music Group NV 3% EUR 30/06/2027 | 750,000 | 735,133 | 0.16 |
| Volkswagen International Finance NV FRN 3.748% EUR Perpetual | 1,000,000 | 933,850 | 0.20 |
| Volkswagen International Finance NV 4.125% EUR 15/11/2025 | 1,900,000 | 1,906,071 | 0.42 |
| | | 43,634,865 | 9.55 |
| NEW ZEALAND | | | |
| Westpac Securities NZ Ltd/London 0.427% EUR 14/12/2026 | 2,100,000 | 1,917,374 | 0.42 |
| NORWAY | | | |
| DNB Bank ASA FRN 3.625% EUR 16/02/2027 | 1,500,000 | 1,492,125 | 0.33 |
| DNB Bank ASA FRN 4.625% EUR 28/02/2033 | 2,000,000 | 2,012,500 | 0.44 |
| | | 3,504,625 | 0.77 |
| SPAIN | | | |
| Banco Bilbao Vizcaya Argentaria SA FRN 0.125% EUR 24/03/2027 | 1,700,000 | 1,578,994 | 0.34 |
| Banco Bilbao Vizcaya Argentaria SA FRN 6% EUR Perpetual | 1,200,000 | 1,193,220 | 0.26 |
| Banco de Sabadell SA FRN 1.125% EUR 11/03/2027 | 800,000 | 757,400 | 0.17 |
| Banco Santander SA FRN 3.5% EUR 09/01/2028 | 4,000,000 | 3,947,620 | 0.86 |
| Banco Santander SA FRN 4.375% EUR Perpetual | 1,600,000 | 1,463,696 | 0.32 |
| CaixaBank SA FRN 0.75% EUR 10/07/2026 | 1,800,000 | 1,728,270 | 0.38 |
| CaixaBank SA FRN 1.25% EUR 18/06/2031 | 2,000,000 | 1,860,360 | 0.41 |
| CaixaBank SA FRN 1.5% GBP 03/12/2026 | 1,300,000 | 1,411,576 | 0.31 |
| EDP Servicios Financieros Espana SA 4.125% EUR 04/04/2029 | 1,750,000 | 1,788,736 | 0.39 |
| Spain Government Bond 0% EUR 31/01/2025 | 6,000,000 | 5,809,620 | 1.27 |
| Spain Government Bond 144A 2.75% EUR 31/10/2024 | 10,000,000 | 9,934,056 | 2.17 |
| Spain Government Bond 3.5% EUR 31/05/2029 | 4,000,000 | 4,095,340 | 0.90 |
| | | 35,568,888 | 7.78 |
| SWEDEN | | | |
| Assa Abloy AB 3.75% EUR 13/09/2026 | 2,550,000 | 2,563,936 | 0.56 |
| Skandinaviska Enskilda Banken AB 3.25% EUR 24/11/2025 | 2,000,000 | 1,984,196 | 0.43 |
| Svenska Handelsbanken AB FRN 3.25% EUR 01/06/2033 | 750,000 | 714,486 | 0.16 |
| Svenska Handelsbanken AB 3.75% EUR 05/05/2026 | 2,325,000 | 2,331,335 | 0.51 |
| Swedbank AB FRN 3.625% EUR 23/08/2032 | 1,075,000 | 1,038,450 | 0.23 |
| Swedbank AB FRN 5.625% USD Perpetual | 600,000 | 551,704 | 0.12 |
| | | 9,184,107 | 2.01 |
| SWITZERLAND | | | |
| UBS Group AG FRN 2.125% EUR 13/10/2026 | 2,000,000 | 1,942,400 | 0.43 |
| UBS Group AG FRN 2.25% GBP 09/06/2028 | 800,000 | 843,550 | 0.18 |
| UBS Group AG FRN 3.25% EUR 02/04/2026 | 1,050,000 | 1,040,498 | 0.23 |
| UBS Group AG FRN 9.25% USD Perpetual | 788,000 | 780,426 | 0.17 |
| | | 4,606,874 | 1.01 |
| UNITED KINGDOM | | | |
| Barclays Plc FRN 0.877% EUR 28/01/2028 | 1,800,000 | 1,652,361 | 0.36 |
| Barclays Plc FRN 1.125% EUR 22/03/2031 | 1,080,000 | 993,677 | 0.22 |
| Barclays Plc FRN 1.7% GBP 03/11/2026 | 800,000 | 873,155 | 0.19 |
| Barclays Plc FRN 2.885% EUR 31/01/2027 | 800,000 | 783,958 | 0.17 |
| Barclays Plc FRN 6.375% GBP Perpetual | 1,000,000 | 1,128,193 | 0.25 |
| BP Capital Markets Plc FRN 3.25% EUR Perpetual | 1,000,000 | 966,989 | 0.21 |
| BP Capital Markets Plc FRN 4.25% GBP Perpetual | 1,000,000 | 1,098,783 | 0.24 |
| British Telecommunications Plc 5.75% GBP 07/12/2028 | 700,000 | 842,058 | 0.18 |
| Coventry Building Society FRN 7% GBP 07/11/2027 | 2,000,000 | 2,391,864 | 0.52 |
| Heathrow Funding Ltd 2.625% GBP 16/03/2028 | 1,500,000 | 1,547,530 | 0.34 |
| HSBC Holdings Plc FRN 0.309% EUR 13/11/2026 | 3,000,000 | 2,824,950 | 0.62 |
| HSBC Holdings Plc FRN 4% USD Perpetual | 1,085,000 | 918,896 | 0.20 |
| Lloyds Banking Group Plc FRN 1.985% GBP 15/12/2031 | 975,000 | 1,017,238 | 0.22 |
| Lloyds Banking Group Plc FRN 3.5% EUR 01/04/2026 | 2,000,000 | 1,988,580 | 0.44 |
| Lloyds Banking Group Plc FRN 4.5% EUR 18/03/2030 | 850,000 | 844,976 | 0.19 |

Invesco Euro Short Term Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED KINGDOM (continued) | | | |
| Mitsubishi HC Capital UK Plc 0% EUR 29/10/2024 | 2,625,000 | 2,548,192 | 0.56 |
| Motability Operations Group Plc 3.625% EUR 24/07/2029 | 2,050,000 | 2,050,492 | 0.45 |
| Nationwide Building Society FRN 2% EUR 25/07/2029 | 2,350,000 | 2,340,659 | 0.51 |
| Nationwide Building Society FRN 6.178% GBP 07/12/2027 | 1,490,000 | 1,762,480 | 0.39 |
| NatWest Group Plc FRN 2.057% GBP 09/11/2028 | 1,500,000 | 1,546,915 | 0.34 |
| NatWest Markets Plc 4.25% EUR 13/01/2028 | 3,675,000 | 3,749,915 | 0.82 |
| Sage Group Plc/The 3.82% EUR 15/02/2028 | 1,000,000 | 1,007,690 | 0.22 |
| Santander UK Group Holdings Plc FRN 7.098% GBP 16/11/2027 | 2,000,000 | 2,390,661 | 0.52 |
| State Grid Overseas Investment BV Ltd 0.797% EUR 05/08/2026 | 1,150,000 | 1,067,631 | 0.23 |
| Thames Water Utilities Finance Plc 4% EUR 18/04/2027 | 3,000,000 | 2,854,500 | 0.63 |
| Tritax EuroBox Plc 0.95% EUR 02/06/2026 | 1,900,000 | 1,738,775 | 0.38 |
| Vodafone Group Plc FRN 2.625% EUR 27/08/2080 | 1,000,000 | 955,150 | 0.21 |
| Yorkshire Building Society FRN 7.375% GBP 12/09/2027 | 1,000,000 | 1,198,611 | 0.26 |
| | | 45,084,879 | 9.87 |
| UNITED STATES | | | |
| AT&T Inc 3.55% EUR 18/11/2025 | 2,475,000 | 2,465,830 | 0.54 |
| Bank of America Corp 4.134% EUR 12/06/2028 | 2,500,000 | 2,535,800 | 0.56 |
| Carrier Global Corp 4.375% EUR 29/05/2025 | 2,000,000 | 2,009,660 | 0.44 |
| Caterpillar Financial Services Corp 5.72% GBP 17/08/2026 | 1,250,000 | 1,481,998 | 0.32 |
| Ford Motor Credit Co LLC 3.021% EUR 06/03/2024 | 1,500,000 | 1,499,842 | 0.33 |
| Ford Motor Credit Co LLC 6.86% GBP 05/06/2026 | 750,000 | 896,673 | 0.20 |
| Fresenius Medical Care US Finance III Inc 3.75% USD 15/06/2029 | 184,000 | 151,040 | 0.03 |
| General Motors Financial Co Inc 4.5% EUR 22/11/2027 | 1,675,000 | 1,708,058 | 0.37 |
| Goldman Sachs Group Inc/The 3.375% EUR 27/03/2025 | 1,850,000 | 1,840,639 | 0.40 |
| McDonald's Corp 3.625% EUR 28/11/2027 | 4,425,000 | 4,431,770 | 0.97 |
| Morgan Stanley FRN 2.103% EUR 08/05/2026 | 3,100,000 | 3,033,567 | 0.66 |
| National Grid North America Inc 0.41% EUR 20/01/2026 | 1,500,000 | 1,405,899 | 0.31 |
| Stryker Corp 3.375% EUR 11/12/2028 | 750,000 | 743,858 | 0.16 |
| Tapestry Inc 5.35% EUR 27/11/2025 | 3,000,000 | 3,044,775 | 0.67 |
| | | 27,249,409 | 5.96 |
| TOTAL BONDS | | 421,633,128 | 92.29 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 421,633,128 | 92.29 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco Euro Liquidity Portfolio | 21,900,532 | 22,225,207 | 4.86 |
| Invesco Markets II plc - Invesco Euro Government Bond 1-3 Year UCITS ETF | 11,000 | 413,573 | 0.09 |
| Invesco Markets II plc - Invesco Euro Government Bond 3-5 Year UCITS ETF | 11,000 | 396,963 | 0.09 |
| | | 23,035,743 | 5.04 |
| TOTAL OPEN-ENDED FUNDS | | 23,035,743 | 5.04 |
| Total Investments | | 444,668,871 | 97.33 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Euro Ultra-Short Term Debt Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| AUSTRALIA | | | |
| Australia & New Zealand Banking Group Ltd 3.652% EUR 20/01/2026 | 4,000,000 | 3,999,100 | 1.81 |
| Toyota Finance Australia Ltd 0.064% EUR 13/01/2025 | 200,000 | 193,734 | 0.09 |
| Transurban Finance Co Pty Ltd 1.875% EUR 16/09/2024 | 1,020,000 | 1,008,387 | 0.46 |
| | | 5,201,221 | 2.36 |
| BELGIUM | | | |
| KBC Group NV FRN 2.875% EUR 29/06/2025 | 1,300,000 | 1,297,738 | 0.59 |
| CANADA | | | |
| Canadian Imperial Bank of Commerce 0.375% EUR 03/05/2024 | 1,760,000 | 1,749,202 | 0.79 |
| Ontario Teachers' Finance Trust 0.5% EUR 06/05/2025 | 3,000,000 | 2,890,068 | 1.31 |
| Royal Bank of Canada 0.25% EUR 02/05/2024 | 970,000 | 964,136 | 0.44 |
| Toronto-Dominion Bank/The FRN 4.42% EUR 20/01/2025 | 2,500,000 | 2,506,913 | 1.13 |
| | | 8,110,319 | 3.67 |
| CHINA | | | |
| Industrial & Commercial Bank of China Ltd/Luxembourg 0.125% EUR 28/10/2024 | 880,000 | 853,428 | 0.39 |
| Industrial & Commercial Bank of China Ltd/Luxembourg 4.125% EUR 25/10/2026 | 2,500,000 | 2,503,263 | 1.13 |
| | | 3,356,691 | 1.52 |
| DENMARK | | | |
| Nykredit Realkredit AS FRN 4.916% EUR 25/03/2024 | 960,000 | 960,451 | 0.43 |
| Orsted AS 3.625% EUR 01/03/2026 | 1,525,000 | 1,517,124 | 0.69 |
| | | 2,477,575 | 1.12 |
| FINLAND | | | |
| Nordea Bank Abp FRN 3.625% EUR 10/02/2026 | 1,850,000 | 1,842,923 | 0.83 |
| FRANCE | | | |
| ALD SA FRN 4.572% EUR 06/10/2025 | 2,000,000 | 2,010,070 | 0.91 |
| Arval Service Lease SA/France 4.625% EUR 02/12/2024 | 2,000,000 | 2,007,700 | 0.91 |
| BPCE SA 3.625% EUR 17/04/2026 | 1,200,000 | 1,196,358 | 0.54 |
| Cie de Saint-Gobain SA 3.75% EUR 29/11/2026 | 2,500,000 | 2,506,713 | 1.13 |
| Credit Agricole SA/London 1% EUR 16/09/2024 | 2,200,000 | 2,165,713 | 0.98 |
| Engie SA 3.625% EUR 06/12/2026 | 2,500,000 | 2,496,588 | 1.13 |
| HSBC Continental Europe SA 0.25% EUR 17/05/2024 | 3,000,000 | 2,976,825 | 1.35 |
| L'Oreal SA 0.375% EUR 29/03/2024 | 1,300,000 | 1,296,704 | 0.59 |
| Orange SA 1.125% EUR 15/07/2024 | 800,000 | 791,636 | 0.36 |
| Sanofi SA 0.875% EUR 06/04/2025 | 1,800,000 | 1,746,045 | 0.79 |
| Societe Generale SA FRN 1.5% EUR 30/05/2025 | 3,500,000 | 3,479,350 | 1.57 |
| TotalEnergies Capital SA 5.125% EUR 26/03/2024 | 920,000 | 920,501 | 0.42 |
| | | 23,594,203 | 10.68 |
| GERMANY | | | |
| Deutsche Bank AG FRN 4.592% EUR 15/01/2026 | 2,500,000 | 2,510,487 | 1.14 |
| Deutsche Boerse AG 3.875% EUR 28/09/2026 | 2,500,000 | 2,521,063 | 1.14 |
| E.ON SE 0.875% EUR 08/01/2025 | 300,000 | 292,762 | 0.13 |
| HOWOGE Wohnungsbaugesellschaft mbH 0% EUR 01/11/2024 | 500,000 | 486,458 | 0.22 |
| SAP SE 0.75% EUR 10/12/2024 | 1,800,000 | 1,758,267 | 0.79 |
| Volkswagen Leasing GmbH 3.625% EUR 11/10/2026 | 925,000 | 921,203 | 0.42 |
| | | 8,490,240 | 3.84 |
| IRELAND | | | |
| CA Auto Bank SPA/Ireland FRN 4.729% EUR 26/01/2026 | 2,500,000 | 2,506,625 | 1.14 |
| JAPAN | | | |
| Mitsubishi UFJ Financial Group Inc FRN 2.264% EUR 14/06/2025 | 1,915,000 | 1,905,550 | 0.87 |
| Mitsubishi UFJ Financial Group Inc FRN 3.273% EUR 19/09/2025 | 2,200,000 | 2,189,286 | 0.99 |
| Sumitomo Mitsui Financial Group Inc 0.465% EUR 30/05/2024 | 1,760,000 | 1,745,022 | 0.79 |

Invesco Euro Ultra-Short Term Debt Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|--|----------------|---------------------|-----------------|
| JAPAN (continued) | | | |
| Sumitomo Mitsui Trust Bank Ltd 144A 0.8% USD 16/09/2024 | 1,278,000 | 1,147,555 | 0.52 |
| Sumitomo Mitsui Trust Bank Ltd 3.629% EUR 06/04/2026 | 1,975,000 | 1,969,609 | 0.89 |
| | | 8,957,022 | 4.06 |
| LUXEMBOURG | | | |
| Kbc Ifima S.A. Frn 04/03/26 Eur 0% EUR 04/03/2026 | 2,000,000 | 2,002,190 | 0.91 |
| NETHERLANDS | | | |
| ABB Finance BV FRN 4.625% EUR 31/03/2024 | 2,200,000 | 2,200,814 | 1.00 |
| ABN AMRO Bank NV FRN 4.542% EUR 15/01/2027 | 2,500,000 | 2,518,050 | 1.14 |
| ABN AMRO Bank NV 3.625% EUR 10/01/2026 | 1,200,000 | 1,202,052 | 0.54 |
| Alliander NV 2.875% EUR 14/06/2024 | 2,120,000 | 2,114,297 | 0.96 |
| ASML Holding NV 3.5% EUR 06/12/2025 | 2,500,000 | 2,497,237 | 1.13 |
| Enel Finance International NV 0% EUR 17/06/2024 | 1,906,000 | 1,885,063 | 0.85 |
| Heineken NV 3.875% EUR 23/09/2024 | 1,325,000 | 1,323,894 | 0.60 |
| LeasePlan Corp NV 2.125% EUR 06/05/2025 | 680,000 | 665,951 | 0.30 |
| Lseg Netherlands BV 4.125% EUR 29/09/2026 | 1,000,000 | 1,011,475 | 0.46 |
| Mercedes-Benz International Finance BV 3.625% EUR 16/12/2024 | 2,000,000 | 1,993,280 | 0.90 |
| Toyota Motor Finance Netherlands BV 3.375% EUR 13/01/2026 | 3,000,000 | 2,986,590 | 1.35 |
| Volkswagen International Finance NV 3.125% EUR 28/03/2025 | 600,000 | 595,811 | 0.27 |
| | | 20,994,514 | 9.50 |
| NEW ZEALAND | | | |
| BNZ International Funding Ltd/London 0.375% EUR 14/09/2024 | 1,320,000 | 1,294,465 | 0.59 |
| SOUTH KOREA | | | |
| Export-Import Bank of Korea 0.375% EUR 26/03/2024 | 1,640,000 | 1,636,072 | 0.74 |
| SPAIN | | | |
| Banco Santander SA FRN 5.742% USD 30/06/2024 | 2,000,000 | 1,846,580 | 0.83 |
| Bankinter SA 0.875% EUR 05/03/2024 | 700,000 | 699,937 | 0.32 |
| CaixaBank SA FRN 0.75% EUR 10/07/2026 | 2,000,000 | 1,920,300 | 0.87 |
| | | 4,466,817 | 2.02 |
| SWEDEN | | | |
| Svenska Handelsbanken AB 3.75% EUR 05/05/2026 | 2,000,000 | 2,005,450 | 0.91 |
| Swedbank AB FRN 4.625% EUR 30/05/2026 | 2,000,000 | 2,014,000 | 0.91 |
| Volvo Treasury AB 3.125% EUR 08/09/2026 | 2,500,000 | 2,467,000 | 1.12 |
| Volvo Treasury AB 3.5% EUR 17/11/2025 | 1,000,000 | 995,715 | 0.45 |
| Volvo Treasury AB 3.75% EUR 25/11/2024 | 2,000,000 | 1,995,730 | 0.90 |
| | | 9,477,895 | 4.29 |
| SWITZERLAND | | | |
| Bank Julius Baer & Co AG 0% EUR 25/06/2024 | 970,000 | 957,414 | 0.43 |
| UNITED KINGDOM | | | |
| BP Capital Markets Plc 1.876% EUR 07/04/2024 | 1,360,000 | 1,357,062 | 0.62 |
| Diageo Finance Plc 0.5% EUR 19/06/2024 | 1,460,000 | 1,445,108 | 0.65 |
| Lloyds Bank Plc 3.25% EUR 02/02/2026 | 1,290,000 | 1,283,163 | 0.58 |
| London Stock Exchange Group Plc 0.875% EUR 19/09/2024 | 2,900,000 | 2,851,657 | 1.29 |
| Mitsubishi HC Capital UK Plc 0% EUR 29/10/2024 | 600,000 | 582,444 | 0.26 |
| Mitsubishi HC Capital UK Plc 0.25% EUR 03/02/2025 | 1,320,000 | 1,273,549 | 0.58 |
| Mondi Finance Plc 1.5% EUR 15/04/2024 | 1,460,000 | 1,455,343 | 0.66 |
| Motability Operations Group Plc 0.875% EUR 14/03/2025 | 3,500,000 | 3,398,010 | 1.54 |
| Nationwide Building Society 4.5% EUR 01/11/2026 | 2,500,000 | 2,548,775 | 1.15 |
| Santander UK Plc 1.125% EUR 10/03/2025 | 2,020,000 | 1,960,784 | 0.89 |
| | | 18,155,895 | 8.22 |
| UNITED STATES | | | |
| Athene Global Funding 0.914% USD 19/08/2024 | 2,000,000 | 1,799,868 | 0.81 |
| Athene Global Funding 1.241% EUR 08/04/2024 | 1,460,000 | 1,455,569 | 0.66 |
| Bank of America Corp FRN 4.945% EUR 24/08/2025 | 1,760,000 | 1,766,855 | 0.80 |
| BMW US Capital LLC 0.75% USD 12/08/2024 | 1,100,000 | 992,829 | 0.45 |
| Caterpillar Financial Services Corp 3.742% EUR 04/09/2026 | 2,500,000 | 2,509,875 | 1.14 |

Invesco Euro Ultra-Short Term Debt Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| Danaher Corp 1.7% EUR 30/03/2024 | 2,240,000 | 2,236,136 | 1.01 |
| Fortive Corp 3.7% EUR 13/02/2026 | 2,500,000 | 2,493,712 | 1.13 |
| John Deere Capital Corp 0.625% USD 10/09/2024 | 778,000 | 700,390 | 0.32 |
| Kimberly-Clark Corp 0.625% EUR 07/09/2024 | 3,120,000 | 3,068,239 | 1.39 |
| Kraft Heinz Foods Co FRN 4.395% EUR 09/05/2025 | 2,000,000 | 2,002,300 | 0.91 |
| Metropolitan Life Global Funding I 1.75% EUR 25/05/2025 | 1,760,000 | 1,713,950 | 0.77 |
| Morgan Stanley 1.75% EUR 11/03/2024 | 1,760,000 | 1,759,164 | 0.80 |
| PepsiCo Inc 0.25% EUR 06/05/2024 | 2,340,000 | 2,325,106 | 1.05 |
| Thermo Fisher Scientific Inc 0.75% EUR 12/09/2024 | 2,680,000 | 2,635,405 | 1.19 |
| | | 27,459,398 | 12.43 |
| TOTAL BONDS | | 152,279,217 | 68.94 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 152,279,217 | 68.94 |
| MONEY MARKET INSTRUMENTS ELIGIBLE UNDER ARTICLE 41.1H OF THE LAW OF 17 DECEMBER 2010 | | | |
| Achmea Bank NV C/P EUR 18/10/2024 | 3,000,000 | 2,926,270 | 1.32 |
| Barclays Bank Plc C/P EUR 02/05/2024 | 5,000,000 | 4,966,827 | 2.25 |
| Bred Banque Populaire C/P EUR 12/03/2024 | 3,000,000 | 2,996,044 | 1.36 |
| Collateralized Commercial Paper III Co., Plc C/P EUR 17/05/2024 | 4,000,000 | 3,964,788 | 1.79 |
| DNB Bank ASA FRN C/D EUR 05/11/2024 | 3,000,000 | 3,000,000 | 1.36 |
| DZ Bank ag Deutsche Zentral Genossenschaftsbank Frankfurt Am Main C/P EUR 03/05/2024 | 5,000,000 | 4,965,918 | 2.25 |
| Matchpoint Finance Plc C/P EUR 03/04/2024 | 3,000,000 | 2,988,569 | 1.35 |
| National Australia Bank Ltd C/D EUR 09/08/2024 | 3,000,000 | 2,948,678 | 1.33 |
| Natixis SA C/P EUR 04/03/2024 | 5,000,000 | 4,997,834 | 2.26 |
| Procter & Gamble Co/The C/P EUR 30/04/2024 | 3,000,000 | 2,980,736 | 1.35 |
| Sumitomo Mitsui Financial Group Inc C/P EUR 08/04/2024 | 4,000,000 | 3,982,858 | 1.80 |
| Svenska Handelsbanken AB C/P EUR 01/08/2024 | 3,000,000 | 2,950,441 | 1.34 |
| Toronto-Dominion Bank/The C/P EUR 11/10/2024 | 2,500,000 | 2,443,121 | 1.11 |
| Toronto-Dominion Bank/The FRN C/D EUR 12/11/2024 | 3,000,000 | 3,000,546 | 1.36 |
| TOTAL MONEY MARKET INSTRUMENTS ELIGIBLE UNDER ARTICLE 41.1H OF THE LAW OF 17 DECEMBER 2010 | | 49,112,630 | 22.23 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco Euro Liquidity Portfolio | 19,384,793 | 19,672,172 | 8.91 |
| TOTAL OPEN-ENDED FUNDS | | 19,672,172 | 8.91 |
| Total Investments | | 221,064,019 | 100.08 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Global Flexible Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| AUSTRALIA | | | |
| NBN Co Ltd 2.625% USD 05/05/2031 | 486,000 | 411,632 | 0.76 |
| Sydney Airport Finance Co Pty Ltd 4.375% EUR 03/05/2033 | 212,000 | 235,805 | 0.44 |
| | | 647,437 | 1.20 |
| AUSTRIA | | | |
| OMV AG FRN 2.875% EUR Perpetual | 400,000 | 391,563 | 0.72 |
| Suzano Austria GmbH 3.75% USD 15/01/2031 | 400,000 | 350,529 | 0.65 |
| | | 742,092 | 1.37 |
| BAHRAIN | | | |
| Gulf International Bank BSC 2.375% USD 23/09/2025 | 200,000 | 188,490 | 0.35 |
| BELGIUM | | | |
| KBC Group NV 144A FRN 5.796% USD 19/01/2029 | 200,000 | 201,578 | 0.37 |
| BERMUDA | | | |
| Hiscox Ltd 6% GBP 22/09/2027 | 200,000 | 254,319 | 0.47 |
| BRAZIL | | | |
| Brazil Notas do Tesouro Nacional Serie F 10% BRL 01/01/2033 | 9,171,000 | 1,803,349 | 3.34 |
| CANADA | | | |
| Royal Bank of Canada 5% GBP 24/01/2028 | 625,000 | 782,437 | 1.45 |
| CHINA | | | |
| China Government Bond 2.68% CNY 21/05/2030 | 18,000,000 | 2,548,733 | 4.71 |
| CZECH REPUBLIC | | | |
| Ceska sporitelna AS FRN 6.693% EUR 14/11/2025 | 400,000 | 439,630 | 0.81 |
| FINLAND | | | |
| Nordea Bank Abp FRN 6.625% USD Perpetual | 250,000 | 247,210 | 0.46 |
| FRANCE | | | |
| Air France-KLM 3.875% EUR 01/07/2026 | 500,000 | 536,560 | 0.99 |
| AXA SA FRN 1.875% EUR 10/07/2042 | 175,000 | 154,287 | 0.29 |
| AXA SA FRN 4.25% EUR 10/03/2043 | 150,000 | 157,530 | 0.29 |
| Banque Federative du Credit Mutuel SA 5.79% USD 13/07/2028 | 244,000 | 249,455 | 0.46 |
| BNP Paribas SA 1.875% GBP 14/12/2027 | 100,000 | 111,747 | 0.21 |
| BNP Paribas SA FRN 4.625% USD Perpetual | 276,000 | 247,057 | 0.46 |
| BNP Paribas SA 144A FRN 5.125% USD 13/01/2029 | 340,000 | 337,643 | 0.62 |
| BPCE SA FRN 6% GBP 29/09/2028 | 400,000 | 510,296 | 0.94 |
| Credit Agricole SA FRN 4.75% USD Perpetual | 222,000 | 193,025 | 0.36 |
| Electricite de France SA FRN 2.625% EUR Perpetual | 200,000 | 197,082 | 0.36 |
| Electricite de France SA FRN 3.375% EUR Perpetual | 200,000 | 192,802 | 0.36 |
| Societe Generale SA 144A FRN 6.221% USD 15/06/2033 | 350,000 | 343,543 | 0.64 |
| Societe Generale SA 144A FRN 10% USD Perpetual | 200,000 | 211,636 | 0.39 |
| TotalEnergies SE FRN 2% EUR Perpetual | 150,000 | 138,751 | 0.26 |
| TotalEnergies SE FRN 2.125% EUR Perpetual | 200,000 | 174,762 | 0.32 |
| | | 3,756,176 | 6.95 |
| GERMANY | | | |
| Allianz SE FRN 2.6% EUR Perpetual | 400,000 | 324,324 | 0.60 |
| Bayer AG 4.625% EUR 26/05/2033 | 71,000 | 77,012 | 0.14 |
| Bayer AG FRN 6.625% EUR 25/09/2083 | 100,000 | 107,135 | 0.20 |
| Volkswagen Financial Services AG 3.375% EUR 06/04/2028 | 100,000 | 107,551 | 0.20 |
| | | 616,022 | 1.14 |
| HUNGARY | | | |
| MFB Magyar Fejlesztési Bank Zrt 6.5% USD 29/06/2028 | 265,000 | 269,014 | 0.50 |

Invesco Global Flexible Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| INDIA | | | |
| Power Finance Corp Ltd 1.841% EUR 21/09/2028 | 300,000 | 287,742 | 0.53 |
| ITALY | | | |
| Autostrade per l'Italia SpA 2.25% EUR 25/01/2032 | 200,000 | 186,390 | 0.35 |
| JAPAN | | | |
| Japan Government Forty Year Bond 0.4% JPY 20/03/2056 | 154,000,000 | 690,356 | 1.28 |
| Japan Government Forty Year Bond 0.5% JPY 20/03/2060 | 302,400,000 | 1,346,431 | 2.49 |
| Mizuho Financial Group Inc 5.628% GBP 13/06/2028 | 225,000 | 287,732 | 0.53 |
| Sumitomo Life Insurance Co 144A FRN 3.375% USD 15/04/2081 | 258,000 | 220,879 | 0.41 |
| Sumitomo Mitsui Trust Bank Ltd 3.629% EUR 06/04/2026 | 175,000 | 189,088 | 0.35 |
| | | 2,734,486 | 5.06 |
| LUXEMBOURG | | | |
| Millicom International Cellular SA 5.125% USD 15/01/2028 | 197,100 | 187,973 | 0.35 |
| Minerva Luxembourg SA 144A 4.375% USD 18/03/2031 | 380,000 | 313,880 | 0.58 |
| | | 501,853 | 0.93 |
| MACEDONIA | | | |
| North Macedonia Government International Bond 1.625% EUR 10/03/2028 | 400,000 | 377,725 | 0.70 |
| MEXICO | | | |
| Grupo Axo SAPI de CV 144A 5.75% USD 08/06/2026 | 200,000 | 189,865 | 0.35 |
| NETHERLANDS | | | |
| ABN AMRO Bank NV 4% EUR 16/01/2028 | 300,000 | 328,087 | 0.61 |
| ABN AMRO Bank NV FRN 4.375% EUR Perpetual | 200,000 | 210,625 | 0.39 |
| Cooperatieve Rabobank UA FRN 3.1% EUR Perpetual | 400,000 | 364,802 | 0.67 |
| Iberdrola International BV FRN 2.25% EUR Perpetual | 200,000 | 191,284 | 0.35 |
| ING Groep NV FRN 4.5% EUR 23/05/2029 | 200,000 | 220,593 | 0.41 |
| ING Groep NV FRN 7.5% USD Perpetual | 230,000 | 226,283 | 0.42 |
| Repsol International Finance BV FRN 4.247% EUR Perpetual | 200,000 | 210,246 | 0.39 |
| Syngenta Finance NV 4.892% USD 24/04/2025 | 255,000 | 251,524 | 0.46 |
| Telefonica Europe BV FRN 2.88% EUR Perpetual | 300,000 | 297,865 | 0.55 |
| Volkswagen Financial Services NV 1.875% GBP 03/12/2024 | 100,000 | 123,490 | 0.23 |
| Volkswagen International Finance NV FRN 4.625% EUR Perpetual | 300,000 | 313,484 | 0.58 |
| | | 2,738,283 | 5.06 |
| NORWAY | | | |
| Norway Government Bond 144A 3.625% NOK 13/04/2034 | 19,460,000 | 1,796,079 | 3.32 |
| POLAND | | | |
| Republic of Poland Government Bond 1.75% PLN 25/04/2032 | 11,100,000 | 2,149,426 | 3.97 |
| Republic of Poland Government International Bond 3.625% EUR 11/01/2034 | 166,000 | 178,246 | 0.33 |
| | | 2,327,672 | 4.30 |
| ROMANIA | | | |
| Romanian Government International Bond 2% EUR 14/04/2033 | 506,000 | 412,626 | 0.76 |
| Romanian Government International Bond 2.625% EUR 02/12/2040 | 350,000 | 250,756 | 0.46 |
| Romanian Government International Bond 3.75% EUR 07/02/2034 | 489,000 | 457,801 | 0.85 |
| Romanian Government International Bond 6.625% USD 17/02/2028 | 300,000 | 308,663 | 0.57 |
| | | 1,429,846 | 2.64 |
| SOUTH KOREA | | | |
| POSCO 144A 5.75% USD 17/01/2028 | 200,000 | 202,262 | 0.37 |
| SPAIN | | | |
| International Consolidated Airlines Group SA 3.75% EUR 25/03/2029 | 200,000 | 210,861 | 0.39 |
| Spain Government Bond 144A 1.85% EUR 30/07/2035 | 179,000 | 165,356 | 0.31 |
| Spain Government Bond 144A 2.7% EUR 31/10/2048 | 100,000 | 89,098 | 0.16 |
| | | 465,315 | 0.86 |

Invesco Global Flexible Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| SUPRANATIONAL | | | |
| African Export-Import Bank/The 4.125% USD 20/06/2024 | 270,000 | 267,922 | 0.50 |
| European Union 0.45% EUR 04/07/2041 | 1,650,000 | 1,109,843 | 2.05 |
| | | 1,377,765 | 2.55 |
| SWEDEN | | | |
| Skandinaviska Enskilda Banken AB FRN 6.875% USD Perpetual | 200,000 | 197,188 | 0.36 |
| Svenska Handelsbanken AB FRN 4.375% USD Perpetual | 200,000 | 183,500 | 0.34 |
| Swedbank AB 144A 5.337% USD 20/09/2027 | 206,000 | 205,316 | 0.38 |
| | | 586,004 | 1.08 |
| SWITZERLAND | | | |
| UBS Group AG FRN 4.988% USD 05/08/2033 | 359,000 | 341,767 | 0.63 |
| UKRAINE | | | |
| Ukraine Government International Bond 7.253% USD 15/03/2035 | 1,850,000 | 481,000 | 0.89 |
| UNITED KINGDOM | | | |
| Anglo American Capital Plc 4.75% EUR 21/09/2032 | 175,000 | 196,519 | 0.36 |
| Barclays Plc FRN 6.375% GBP Perpetual | 200,000 | 244,471 | 0.45 |
| Barclays Plc FRN 7.09% GBP 06/11/2029 | 100,000 | 132,148 | 0.25 |
| Berkeley Group Plc/The 2.5% GBP 11/08/2031 | 125,000 | 118,793 | 0.22 |
| Gatwick Airport Finance Plc 4.375% GBP 07/04/2026 | 250,000 | 305,185 | 0.56 |
| Heathrow Funding Ltd 4.5% EUR 11/07/2033 | 150,000 | 168,467 | 0.31 |
| HSBC Holdings Plc FRN 3% GBP 22/07/2028 | 100,000 | 115,918 | 0.22 |
| HSBC Holdings Plc FRN 7.39% USD 03/11/2028 | 490,000 | 520,074 | 0.96 |
| Lloyds Banking Group Plc FRN 1.985% GBP 15/12/2031 | 175,000 | 197,820 | 0.37 |
| Lloyds Banking Group Plc FRN 3.75% USD 18/03/2028 | 377,000 | 357,538 | 0.66 |
| Pearson Funding Plc 3.75% GBP 04/06/2030 | 100,000 | 114,883 | 0.21 |
| Santander UK Group Holdings Plc FRN 7.482% GBP 29/08/2029 | 340,000 | 451,679 | 0.84 |
| Standard Chartered Plc FRN 4.644% USD 01/04/2031 | 203,000 | 192,228 | 0.36 |
| Ukraine Railways Via Rail Capital Markets Plc 7.875% USD 15/07/2028 | 400,000 | 212,768 | 0.39 |
| Vodafone Group Plc FRN 2.625% EUR 27/08/2080 | 300,000 | 310,460 | 0.57 |
| | | 3,638,951 | 6.73 |
| UNITED STATES | | | |
| Adjustable Rate Mortgage Trust 2005-7 FRN 3.945% USD 25/10/2035 | 31,893 | 27,220 | 0.05 |
| American Airlines 2017-1 Class B Pass Through Trust 4.95% USD 15/02/2025 | 24,304 | 23,950 | 0.04 |
| AT&T Inc 1.7% USD 25/03/2026 | 480,000 | 446,347 | 0.83 |
| Bayer US Finance LLC 144A 6.5% USD 21/11/2033 | 200,000 | 199,820 | 0.37 |
| Bear Stearns ARM Trust 2004-10 FRN 4.89% USD 25/01/2035 | 15,705 | 14,736 | 0.03 |
| British Airways 2019-1 Class A Pass Through Trust 3.35% USD 15/06/2029 | 40,640 | 37,393 | 0.07 |
| CHL Mortgage Pass-Through Trust 2004-HYB9 FRN 5.078% USD 20/02/2035 | 7,797 | 7,725 | 0.01 |
| Citigroup Inc FRN 3.713% EUR 22/09/2028 | 375,000 | 405,012 | 0.75 |
| Citigroup Inc FRN 5.61% USD 29/09/2026 | 709,000 | 710,490 | 1.31 |
| Deutsche Mortgage Securities Inc Re-REMIC Trust Certificates Series 2007-WM1 144A FRN 4.041% USD 27/06/2037 | 42,864 | 36,331 | 0.07 |
| Fannie Mae Pool 5% USD 01/09/2052 | 729,964 | 708,126 | 1.31 |
| Fannie Mae Pool 5% USD 01/03/2053 | 716,903 | 694,724 | 1.29 |
| Fannie Mae Pool 6% USD 01/04/2053 | 1,416,514 | 1,424,452 | 2.63 |
| Fannie Mae Pool 6% USD 01/08/2053 | 1,471,770 | 1,482,517 | 2.74 |
| Fiserv Inc 2.25% GBP 01/07/2025 | 100,000 | 121,268 | 0.22 |
| Ford Motor Credit Co LLC 7.35% USD 04/11/2027 | 208,000 | 217,486 | 0.40 |
| Fortress Transportation and Infrastructure Investors LLC 144A 5.5% USD 01/05/2028 | 250,000 | 239,854 | 0.44 |
| Freddie Mac Pool 4% USD 01/11/2052 | 749,790 | 690,086 | 1.28 |
| Freddie Mac Pool 4.5% USD 01/10/2052 | 749,340 | 708,353 | 1.31 |
| Freddie Mac Pool 5.5% USD 01/03/2053 | 604,352 | 598,030 | 1.11 |
| Freddie Mac Pool 6% USD 01/01/2053 | 1,479,711 | 1,487,852 | 2.75 |
| Freddie Mac Pool 6% USD 01/09/2053 | 1,399,865 | 1,406,802 | 2.60 |
| Freddie Mac Pool 6% USD 01/12/2053 | 296,589 | 297,799 | 0.55 |
| Genesis Energy LP / Genesis Energy Finance Corp 7.75% USD 01/02/2028 | 200,000 | 199,905 | 0.37 |
| Ginnie Mae TBA MBS 30yr 6% USD Perpetual | 2,500,000 | 2,511,523 | 4.64 |
| Goldman Sachs Group Inc/The FRN 3.8% USD Perpetual | 241,000 | 220,908 | 0.41 |
| Goldman Sachs Group Inc/The 4% EUR 21/09/2029 | 275,000 | 301,185 | 0.56 |
| Goldman Sachs Group Inc/The FRN 6.739% USD 15/05/2026 | 445,000 | 448,346 | 0.83 |

Invesco Global Flexible Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| GS Mortgage Securities Trust 2015-GC32 FRN 0.684% USD 10/07/2048 | 2,510,779 | 18,193 | 0.03 |
| Hilcorp Energy I LP / Hilcorp Finance Co 144A 6.25% USD 01/11/2028 | 300,000 | 298,088 | 0.55 |
| HMH Trust 2017-NSS 3.062% USD 05/07/2031 | 200,000 | 178,227 | 0.33 |
| JP Morgan Mortgage Trust 2007-A1 FRN 5.549% USD 25/07/2035 | 28,030 | 26,202 | 0.05 |
| JPMorgan Chase & Co FRN 0.389% EUR 24/02/2028 | 200,000 | 195,957 | 0.36 |
| JPMorgan Chase & Co FRN 4.493% USD 24/03/2031 | 270,000 | 259,602 | 0.48 |
| Kinder Morgan Inc 4.8% USD 01/02/2033 | 560,000 | 529,776 | 0.98 |
| Kite Realty Group LP 4% USD 01/10/2026 | 210,000 | 199,025 | 0.37 |
| Komatsu Finance America Inc 144A 5.499% USD 06/10/2027 | 200,000 | 202,377 | 0.37 |
| Massachusetts Mutual Life Insurance Co 4.9% USD 01/04/2077 | 20,000 | 16,679 | 0.03 |
| Morgan Stanley FRN 5.789% GBP 18/11/2033 | 175,000 | 226,832 | 0.42 |
| Morgan Stanley Bank of America Merrill Lynch Trust 2016-C32 FRN 0.647% USD 15/12/2049 | 3,163,222 | 48,248 | 0.09 |
| Navient Corp 5% USD 15/03/2027 | 300,000 | 284,556 | 0.53 |
| Rockies Express Pipeline LLC 144A 4.8% USD 15/05/2030 | 400,000 | 368,470 | 0.68 |
| Structured Asset Securities Corp Mortgage Pass-Through Cfts Ser 2003-34A FRN 6.586% USD 25/11/2033 | 60,351 | 57,115 | 0.11 |
| Thornburg Mortgage Securities Trust 2004-4 FRN 5.61% USD 25/12/2044 | 28,514 | 26,424 | 0.05 |
| Thornburg Mortgage Securities Trust 2005-1 FRN 5.159% USD 25/04/2045 | 18,495 | 17,417 | 0.03 |
| United Airlines 2016-2 Class B Pass Through Trust 3.65% USD 07/10/2025 | 56,875 | 54,269 | 0.10 |
| United States Treasury Note/Bond 3.625% USD 15/02/2053 | 180,000 | 156,199 | 0.29 |
| United States Treasury Note/Bond 3.75% USD 31/12/2030 | 125,000 | 120,977 | 0.22 |
| Verizon Communications Inc 1.125% GBP 03/11/2028 | 250,000 | 267,955 | 0.50 |
| Verizon Communications Inc 2.875% EUR 15/01/2038 | 100,000 | 95,262 | 0.18 |
| | | 19,316,090 | 35.72 |
| TOTAL BONDS | | 51,475,582 | 95.19 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 51,475,582 | 95.19 |
| OTHER TRANSFERABLE SECURITIES | | | |
| BONDS | | | |
| IRELAND | | | |
| GTLK Europe Capital DAC 4.349% USD 27/02/2029 ¹ | 440,000 | – | 0.00 |
| GTLK Europe Capital DAC 4.8% USD 26/02/2028 ¹ | 400,000 | – | 0.00 |
| | | – | 0.00 |
| LUXEMBOURG | | | |
| ALROSA Finance SA 4.65% USD 09/04/2024 ¹ | 380,000 | – | 0.00 |
| TOTAL BONDS | | – | 0.00 |
| TOTAL OTHER TRANSFERABLE SECURITIES | | – | 0.00 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 327,080 | 327,080 | 0.60 |
| TOTAL OPEN-ENDED FUNDS | | 327,080 | 0.60 |
| Total Investments | | 51,802,662 | 95.79 |

¹Securities valued at fair market value as determined in good faith pursuant to procedures established by the Directors.

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Global High Yield Short Term Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| BERMUDA | | | |
| NCL Corp Ltd 144A 5.875% USD 15/02/2027 | 781,000 | 771,829 | 1.04 |
| Viking Ocean Cruises Ship VII Ltd 144A 5.625% USD 15/02/2029 | 500,000 | 482,315 | 0.65 |
| VOC Escrow Ltd 144A 5% USD 15/02/2028 | 372,000 | 354,358 | 0.47 |
| | | 1,608,502 | 2.16 |
| CANADA | | | |
| 1011778 BC ULC / New Red Finance Inc 144A 3.5% USD 15/02/2029 | 353,000 | 318,600 | 0.43 |
| GFL Environmental Inc 144A 3.5% USD 01/09/2028 | 310,000 | 280,987 | 0.38 |
| Hudbay Minerals Inc 144A 4.5% USD 01/04/2026 | 912,000 | 879,786 | 1.18 |
| New Gold Inc 144A 7.5% USD 15/07/2027 | 319,000 | 316,737 | 0.42 |
| | | 1,796,110 | 2.41 |
| CAYMAN ISLANDS | | | |
| Melco Resorts Finance Ltd 4.875% USD 06/06/2025 | 550,000 | 535,992 | 0.72 |
| Melco Resorts Finance Ltd 5.625% USD 17/07/2027 | 550,000 | 522,827 | 0.70 |
| Melco Resorts Finance Ltd 144A 5.75% USD 21/07/2028 | 600,000 | 565,694 | 0.76 |
| Transocean Titan Financing Ltd 144A 8.375% USD 01/02/2028 | 1,351,000 | 1,393,894 | 1.87 |
| Wynn Macau Ltd 144A 5.625% USD 26/08/2028 | 1,119,000 | 1,051,353 | 1.41 |
| | | 4,069,760 | 5.46 |
| FRANCE | | | |
| Altice France SA/France 144A 8.125% USD 01/02/2027 | 563,000 | 516,945 | 0.70 |
| Getlink SE 3.5% EUR 30/10/2025 | 300,000 | 322,418 | 0.43 |
| Goldstory SAS FRN 7.922% EUR 01/02/2030 | 125,000 | 136,446 | 0.18 |
| Iliad Holding SASU 5.125% EUR 15/10/2026 | 630,000 | 678,622 | 0.91 |
| Iliad Holding SASU 144A 6.5% USD 15/10/2026 | 1,130,000 | 1,119,402 | 1.50 |
| Kapla Holding SAS FRN 7.384% EUR 31/07/2030 | 350,000 | 379,697 | 0.51 |
| Mobilux Finance SAS 4.25% EUR 15/07/2028 | 300,000 | 295,642 | 0.40 |
| Paprec Holding SA 6.5% EUR 17/11/2027 | 400,000 | 457,130 | 0.61 |
| | | 3,906,302 | 5.24 |
| GERMANY | | | |
| Cheplapharm Arzneimittel GmbH 3.5% EUR 11/02/2027 | 300,000 | 315,541 | 0.42 |
| Nidda Healthcare Holding GmbH 7.5% EUR 21/08/2026 | 300,000 | 337,471 | 0.45 |
| ProGroup AG 3% EUR 31/03/2026 | 350,000 | 368,252 | 0.49 |
| WEPA Hygieneprodukte GmbH 2.875% EUR 15/12/2027 | 450,000 | 458,129 | 0.62 |
| ZF Finance GmbH 2.75% EUR 25/05/2027 | 400,000 | 409,434 | 0.55 |
| | | 1,888,827 | 2.53 |
| ITALY | | | |
| Lottomatica SpA/Roma 9.75% EUR 30/09/2027 | 450,000 | 525,275 | 0.71 |
| Telecom Italia SpA/Milano 2.875% EUR 28/01/2026 | 700,000 | 738,799 | 0.99 |
| | | 1,264,074 | 1.70 |
| JAPAN | | | |
| SoftBank Group Corp 3.125% EUR 19/09/2025 | 300,000 | 318,330 | 0.43 |
| LUXEMBOURG | | | |
| B&M European Value Retail SA 8.125% GBP 15/11/2030 | 575,000 | 778,111 | 1.05 |
| Camelot Finance SA 144A 4.5% USD 01/11/2026 | 537,000 | 513,531 | 0.69 |
| Cidron Aida Finco Sarl 5% EUR 01/04/2028 | 250,000 | 263,379 | 0.35 |
| Cirsa Finance International Sarl FRN 8.412% EUR 31/07/2028 | 600,000 | 662,260 | 0.89 |
| Stena International SA 7.25% EUR 15/02/2028 | 300,000 | 344,128 | 0.46 |
| Telenet Finance Luxembourg Notes Sarl 3.5% EUR 01/03/2028 | 300,000 | 304,522 | 0.41 |
| | | 2,865,931 | 3.85 |
| MULTINATIONAL | | | |
| American Airlines Inc/AAdvantage Loyalty IP Ltd 144A 5.75% USD 20/04/2029 | 1,352,664 | 1,322,269 | 1.77 |
| Ardagh Metal Packaging Finance USA LLC / Ardagh Metal Packaging Finance Plc 144A 6% USD 15/06/2027 | 1,600,000 | 1,571,185 | 2.11 |

Invesco Global High Yield Short Term Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| MULTINATIONAL (continued) | | | |
| Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc 2.125% EUR 15/08/2026 | 300,000 | 294,191 | 0.40 |
| Clarios Global LP / Clarios US Finance Co 144A 6.25% USD 15/05/2026 | 756,000 | 755,004 | 1.01 |
| | | 3,942,649 | 5.29 |
| NETHERLANDS | | | |
| Goodyear Europe BV 2.75% EUR 15/08/2028 | 350,000 | 342,553 | 0.46 |
| IPD 3 BV 8% EUR 15/06/2028 | 300,000 | 345,679 | 0.46 |
| Prosus NV 3.257% USD 19/01/2027 | 375,000 | 345,656 | 0.46 |
| Q-Park Holding I BV 2% EUR 01/03/2027 | 400,000 | 406,402 | 0.55 |
| Sensata Technologies BV 144A 4% USD 15/04/2029 | 525,000 | 477,888 | 0.64 |
| | | 1,918,178 | 2.57 |
| NORWAY | | | |
| Nassa Topco AS 2.875% EUR 06/04/2024 | 400,000 | 431,478 | 0.58 |
| SWEDEN | | | |
| Verisure Holding AB 3.25% EUR 15/02/2027 | 400,000 | 416,704 | 0.56 |
| UNITED KINGDOM | | | |
| Bellis Acquisition Co Plc 3.25% GBP 16/02/2026 | 100,000 | 119,945 | 0.16 |
| CPUK Finance Ltd 6.5% GBP 28/08/2026 | 200,000 | 248,864 | 0.33 |
| Deuce Finco Plc 5.5% GBP 15/06/2027 | 300,000 | 357,484 | 0.48 |
| Gatwick Airport Finance Plc 4.375% GBP 07/04/2026 | 640,000 | 781,275 | 1.05 |
| INEOS Finance Plc 6.375% EUR 15/04/2029 | 510,000 | 553,715 | 0.74 |
| INEOS Quattro Finance 2 Plc 8.5% EUR 15/03/2029 | 300,000 | 341,108 | 0.46 |
| International Game Technology Plc 2.375% EUR 15/04/2028 | 510,000 | 520,047 | 0.70 |
| International Game Technology Plc 144A 5.25% USD 15/01/2029 | 316,000 | 305,104 | 0.41 |
| Nomad Foods Bondco Plc 2.5% EUR 24/06/2028 | 510,000 | 511,764 | 0.69 |
| Pinewood Finance Co Ltd 3.625% GBP 15/11/2027 | 400,000 | 471,014 | 0.63 |
| Premier Foods Finance Plc 3.5% GBP 15/10/2026 | 552,000 | 665,857 | 0.89 |
| Stonegate Pub Co Financing 2019 Plc 8.25% GBP 31/07/2025 | 100,000 | 124,160 | 0.17 |
| Studio City Finance Ltd 144A 6% USD 15/07/2025 | 550,000 | 541,175 | 0.72 |
| Studio City Finance Ltd 144A 6.5% USD 15/01/2028 | 550,000 | 518,895 | 0.70 |
| Virgin Media Secured Finance Plc 5% GBP 15/04/2027 | 959,000 | 1,185,268 | 1.59 |
| | | 7,245,675 | 9.72 |
| UNITED STATES | | | |
| Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer 144A 7% USD 15/01/2031 | 354,000 | 352,057 | 0.47 |
| Allison Transmission Inc 144A 4.75% USD 01/10/2027 | 1,032,000 | 989,505 | 1.33 |
| Ashton Woods USA LLC / Ashton Woods Finance Co 144A 6.625% USD 15/01/2028 | 187,000 | 185,910 | 0.25 |
| Avantor Funding Inc 3.875% EUR 15/07/2028 | 640,000 | 678,264 | 0.91 |
| Ball Corp 6% USD 15/06/2029 | 424,000 | 426,050 | 0.57 |
| Carnival Holdings Bermuda Ltd 144A 10.375% USD 01/05/2028 | 1,284,000 | 1,399,925 | 1.88 |
| Catalent Pharma Solutions Inc 144A 5% USD 15/07/2027 | 350,000 | 344,634 | 0.46 |
| CCO Holdings LLC / CCO Holdings Capital Corp 144A 5.125% USD 01/05/2027 | 1,285,000 | 1,215,987 | 1.63 |
| CHS/Community Health Systems Inc 144A 8% USD 15/03/2026 | 314,000 | 311,764 | 0.42 |
| Clear Channel Outdoor Holdings Inc 144A 5.125% USD 15/08/2027 | 372,000 | 349,845 | 0.47 |
| Clearway Energy Operating LLC 144A 4.75% USD 15/03/2028 | 1,106,000 | 1,032,205 | 1.38 |
| Cleveland-Cliiffs Inc 144A 6.75% USD 15/03/2026 | 1,000,000 | 1,008,437 | 1.35 |
| Clydesdale Acquisition Holdings Inc 144A 6.625% USD 15/04/2029 | 327,000 | 325,163 | 0.44 |
| CSC Holdings LLC 144A 5.375% USD 01/02/2028 | 625,000 | 543,555 | 0.73 |
| CVR Energy Inc 144A 8.5% USD 15/01/2029 | 474,000 | 479,003 | 0.64 |
| Delek Logistics Partners LP / Delek Logistics Finance Corp 6.75% USD 15/05/2025 | 669,000 | 667,764 | 0.90 |
| Delek Logistics Partners LP / Delek Logistics Finance Corp 144A 7.125% USD 01/06/2028 | 650,000 | 625,371 | 0.84 |
| Delek Logistics Partners LP / Delek Logistics Finance Corp 144A 8.625% USD 15/03/2029 | 184,000 | 183,540 | 0.25 |
| Diversified Healthcare Trust 144A 0% USD 15/01/2026 | 491,000 | 415,614 | 0.56 |
| Encore Capital Group Inc 5.375% GBP 15/02/2026 | 200,000 | 241,845 | 0.32 |
| EnerSys 144A 4.375% USD 15/12/2027 | 380,000 | 357,599 | 0.48 |
| Enpro Inc 5.75% USD 15/10/2026 | 719,000 | 709,415 | 0.95 |
| Entegris Inc 144A 4.375% USD 15/04/2028 | 951,000 | 890,669 | 1.20 |
| FirstCash Inc 144A 4.625% USD 01/09/2028 | 383,000 | 354,535 | 0.48 |

Invesco Global High Yield Short Term Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| Fortress Transportation and Infrastructure Investors LLC 144A 5.5% USD 01/05/2028 | 1,184,000 | 1,135,949 | 1.52 |
| Genesis Energy LP / Genesis Energy Finance Corp 6.25% USD 15/05/2026 | 297,000 | 294,819 | 0.40 |
| Genesis Energy LP / Genesis Energy Finance Corp 8% USD 15/01/2027 | 374,000 | 377,369 | 0.51 |
| Group 1 Automotive Inc 144A 4% USD 15/08/2028 | 751,000 | 683,654 | 0.92 |
| Howard Midstream Energy Partners LLC 144A 6.75% USD 15/01/2027 | 979,000 | 975,446 | 1.31 |
| Howard Midstream Energy Partners LLC 144A 8.875% USD 15/07/2028 | 404,000 | 426,516 | 0.57 |
| IQMA Inc 2.25% EUR 15/01/2028 | 400,000 | 401,982 | 0.54 |
| Jefferies Finance LLC / JFIN Co-Issuer Corp 144A 5% USD 15/08/2028 | 581,000 | 522,811 | 0.70 |
| LCM Investments Holdings II LLC 144A 4.875% USD 01/05/2029 | 700,000 | 627,619 | 0.84 |
| Levi Strauss & Co 3.375% EUR 15/03/2027 | 350,000 | 370,520 | 0.50 |
| Lithia Motors Inc 144A 4.625% USD 15/12/2027 | 1,481,000 | 1,412,304 | 1.89 |
| Macy's Retail Holdings LLC 144A 5.875% USD 01/04/2029 | 327,000 | 315,822 | 0.42 |
| Match Group Holdings II LLC 144A 5% USD 15/12/2027 | 981,000 | 937,894 | 1.26 |
| Navient Corp 5% USD 15/03/2027 | 657,000 | 623,177 | 0.84 |
| New Enterprise Stone & Lime Co Inc 144A 5.25% USD 15/07/2028 | 350,000 | 333,797 | 0.45 |
| New Fortress Energy Inc 144A 6.5% USD 30/09/2026 | 375,000 | 353,049 | 0.47 |
| NGL Energy Operating LLC / NGL Energy Finance Corp 144A 8.125% USD 15/02/2029 | 360,000 | 363,634 | 0.49 |
| NMG Holding Co Inc / Neiman Marcus Group LLC 144A 7.125% USD 01/04/2026 | 488,000 | 478,741 | 0.64 |
| Oceaneering International Inc 6% USD 01/02/2028 | 1,237,000 | 1,218,111 | 1.63 |
| OneMain Finance Corp 7.125% USD 15/03/2026 | 450,000 | 457,580 | 0.61 |
| PetSmart Inc / PetSmart Finance Corp 144A 7.75% USD 15/02/2029 | 850,000 | 841,627 | 1.13 |
| Piedmont Operating Partnership LP 9.25% USD 20/07/2028 | 235,000 | 248,414 | 0.33 |
| Prairie Acquiror LP 144A 9% USD 01/08/2029 | 174,000 | 175,418 | 0.24 |
| Primo Water Holdings Inc 3.875% EUR 31/10/2028 | 350,000 | 366,360 | 0.49 |
| Ritchie Bros Holdings Inc 144A 6.75% USD 15/03/2028 | 1,324,000 | 1,352,876 | 1.82 |
| Rockies Express Pipeline LLC 144A 3.6% USD 15/05/2025 | 500,000 | 483,667 | 0.65 |
| Rockies Express Pipeline LLC 144A 4.95% USD 15/07/2029 | 331,000 | 310,217 | 0.42 |
| SBA Communications Corp 3.125% USD 01/02/2029 | 327,000 | 290,042 | 0.39 |
| Sealed Air Corp/Sealed Air Corp US 144A 6.125% USD 01/02/2028 | 899,000 | 897,714 | 1.20 |
| Select Medical Corp 144A 6.25% USD 15/08/2026 | 334,000 | 333,357 | 0.45 |
| Service Properties Trust 5.5% USD 15/12/2027 | 1,130,000 | 1,066,151 | 1.43 |
| Service Properties Trust 7.5% USD 15/09/2025 | 157,000 | 158,942 | 0.21 |
| SS&C Technologies Inc 144A 5.5% USD 30/09/2027 | 342,000 | 333,807 | 0.45 |
| Summit Midstream Holdings LLC / Summit Midstream Finance Corp 144A 9% USD 15/10/2026 | 337,000 | 333,898 | 0.45 |
| Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp 144A 7.375% USD 15/02/2029 | 429,000 | 428,025 | 0.57 |
| Tenet Healthcare Corp 4.875% USD 01/01/2026 | 136,000 | 135,900 | 0.18 |
| United Airlines Inc 144A 4.375% USD 15/04/2026 | 635,000 | 611,380 | 0.82 |
| USA Compression Partners LP / USA Compression Finance Corp 6.875% USD 01/04/2026 | 301,000 | 300,514 | 0.40 |
| Venture Global LNG Inc 144A 8.125% USD 01/06/2028 | 265,000 | 269,411 | 0.36 |
| Venture Global LNG Inc 144A 9.5% USD 01/02/2029 | 343,000 | 365,996 | 0.49 |
| Victoria's Secret & Co 144A 4.625% USD 15/07/2029 | 374,000 | 315,248 | 0.42 |
| Walgreens Boots Alliance Inc 3.45% USD 01/06/2026 | 327,000 | 311,868 | 0.42 |
| WMG Acquisition Corp 2.75% EUR 15/07/2028 | 400,000 | 410,576 | 0.55 |
| ZF North America Capital Inc 144A 6.875% USD 14/04/2028 | 672,000 | 686,381 | 0.92 |
| | | 37,427,239 | 50.21 |
| TOTAL BONDS | | 69,099,759 | 92.71 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 69,099,759 | 92.71 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 3,653,146 | 3,653,146 | 4.90 |
| TOTAL OPEN-ENDED FUNDS | | 3,653,146 | 4.90 |
| Total Investments | | 72,752,905 | 97.61 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Global Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| AUSTRALIA | | | |
| Australia & New Zealand Banking Group Ltd FRN 1.809% GBP 16/09/2031 | 1,100,000 | 1,246,068 | 0.11 |
| Australia & New Zealand Banking Group Ltd FRN 2.57% USD 25/11/2035 | 1,300,000 | 1,052,828 | 0.09 |
| Australia & New Zealand Banking Group Ltd 4.4% USD 19/05/2026 | 1,000,000 | 972,805 | 0.09 |
| Australia & New Zealand Banking Group Ltd 144A 4.4% USD 19/05/2026 | 1,000,000 | 972,805 | 0.09 |
| Australia & New Zealand Banking Group Ltd FRN 5.101% EUR 03/02/2033 | 1,842,000 | 2,036,964 | 0.18 |
| Australia & New Zealand Banking Group Ltd 144A 6.742% USD 08/12/2032 | 3,000,000 | 3,185,421 | 0.28 |
| Commonwealth Bank of Australia FRN 1.936% EUR 03/10/2029 | 1,842,000 | 1,965,501 | 0.18 |
| Commonwealth Bank of Australia FRN 3.61% USD 12/09/2034 | 2,763,000 | 2,459,704 | 0.22 |
| Macquarie Bank Ltd 3.624% USD 03/06/2030 | 3,000,000 | 2,638,574 | 0.23 |
| Macquarie Bank Ltd 5.391% USD 07/12/2026 | 1,329,000 | 1,331,240 | 0.12 |
| Macquarie Group Ltd 2.125% GBP 01/10/2031 | 1,382,000 | 1,409,575 | 0.13 |
| Macquarie Group Ltd 144A FRN 2.691% USD 23/06/2032 | 1,500,000 | 1,236,168 | 0.11 |
| National Australia Bank Ltd FRN 1.699% GBP 15/09/2031 | 1,382,000 | 1,555,112 | 0.14 |
| National Australia Bank Ltd 144A 2.332% USD 21/08/2030 | 2,750,000 | 2,249,490 | 0.20 |
| National Australia Bank Ltd FRN 3.933% USD 02/08/2034 | 1,750,000 | 1,587,889 | 0.14 |
| National Australia Bank Ltd 6.429% USD 12/01/2033 | 928,000 | 964,540 | 0.09 |
| NBN Co Ltd 5.75% USD 06/10/2028 | 1,587,000 | 1,624,300 | 0.14 |
| QBE Insurance Group Ltd FRN 5.875% USD 17/06/2046 | 350,000 | 343,360 | 0.03 |
| QBE Insurance Group Ltd FRN 6.75% USD 02/12/2044 | 2,165,000 | 2,165,352 | 0.19 |
| Sydney Airport Finance Co Pty Ltd 4.375% EUR 03/05/2033 | 1,474,000 | 1,639,512 | 0.15 |
| Westpac Banking Corp FRN 2.668% USD 15/11/2035 | 1,612,000 | 1,313,549 | 0.12 |
| Westpac Banking Corp FRN 2.894% USD 04/02/2030 | 921,000 | 892,939 | 0.08 |
| Westpac Banking Corp FRN 3.02% USD 18/11/2036 | 1,842,000 | 1,499,421 | 0.13 |
| Westpac Banking Corp FRN 4.11% USD 24/07/2034 | 1,152,000 | 1,053,095 | 0.09 |
| | | 37,396,212 | 3.33 |
| AUSTRIA | | | |
| OMV AG FRN 2.5% EUR Perpetual | 2,700,000 | 2,776,154 | 0.25 |
| OMV AG FRN 2.875% EUR Perpetual | 900,000 | 881,017 | 0.08 |
| OMV AG FRN 6.25% EUR Perpetual | 2,303,000 | 2,580,479 | 0.23 |
| Suzano Austria GmbH 2.5% USD 15/09/2028 | 921,000 | 804,948 | 0.07 |
| Suzano Austria GmbH 5% USD 15/01/2030 | 1,300,000 | 1,237,398 | 0.11 |
| | | 8,279,996 | 0.74 |
| BELGIUM | | | |
| Anheuser-Busch InBev SA/NV 2.75% EUR 17/03/2036 | 1,397,000 | 1,395,584 | 0.12 |
| Anheuser-Busch InBev SA/NV 3.7% EUR 02/04/2040 | 900,000 | 966,776 | 0.09 |
| KBC Group NV FRN 0.5% EUR 03/12/2029 | 900,000 | 946,106 | 0.08 |
| KBC Group NV 144A FRN 5.796% USD 19/01/2029 | 2,500,000 | 2,519,721 | 0.23 |
| | | 5,828,187 | 0.52 |
| BERMUDA | | | |
| Bermuda Government International Bond 144A 3.375% USD 20/08/2050 | 1,300,000 | 871,000 | 0.08 |
| CANADA | | | |
| Enbridge Inc 2.5% USD 01/08/2033 | 750,000 | 592,046 | 0.05 |
| Enbridge Inc 5.7% USD 08/03/2033 | 2,250,000 | 2,274,541 | 0.20 |
| Enbridge Inc FRN 5.75% USD 15/07/2080 | 921,000 | 859,926 | 0.08 |
| Enbridge Inc 5.969% USD 08/03/2026 | 1,000,000 | 999,866 | 0.09 |
| Transcanada Trust FRN 5.3% USD 15/03/2077 | 1,152,000 | 1,071,958 | 0.10 |
| | | 5,798,337 | 0.52 |
| CAYMAN ISLANDS | | | |
| Alibaba Group Holding Ltd 2.125% USD 09/02/2031 | 1,300,000 | 1,072,629 | 0.10 |
| Alibaba Group Holding Ltd 2.7% USD 09/02/2041 | 1,726,000 | 1,186,922 | 0.11 |
| Alibaba Group Holding Ltd 3.25% USD 09/02/2061 | 1,600,000 | 1,010,099 | 0.09 |
| Alibaba Group Holding Ltd 3.4% USD 06/12/2027 | 1,000,000 | 944,036 | 0.08 |
| Alibaba Group Holding Ltd 4% USD 06/12/2037 | 1,245,000 | 1,070,923 | 0.10 |
| Alibaba Group Holding Ltd 4.4% USD 06/12/2057 | 3,636,000 | 2,948,567 | 0.26 |
| Avolon Holdings Funding Ltd 144A 2.125% USD 21/02/2026 | 1,842,000 | 1,708,485 | 0.15 |

Invesco Global Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| CAYMAN ISLANDS (continued) | | | |
| Avolon Holdings Funding Ltd 144A 2.75% USD 21/02/2028 | 921,000 | 818,901 | 0.07 |
| Baidu Inc 3.625% USD 06/07/2027 | 1,300,000 | 1,235,487 | 0.11 |
| Baidu Inc 4.875% USD 14/11/2028 | 1,000,000 | 993,122 | 0.09 |
| CK Hutchison Europe Finance 18 Ltd 2% EUR 13/04/2030 | 2,500,000 | 2,412,479 | 0.22 |
| CK Hutchison Europe Finance 21 Ltd 1% EUR 02/11/2033 | 800,000 | 654,593 | 0.06 |
| CK Hutchison International 20 Ltd 3.375% USD 08/05/2050 | 934,000 | 684,071 | 0.06 |
| CK Hutchison International 23 Ltd 4.75% USD 21/04/2028 | 3,200,000 | 3,168,230 | 0.28 |
| CK Hutchison International 23 Ltd 4.875% USD 21/04/2033 | 2,722,000 | 2,686,166 | 0.24 |
| Gaci First Investment Co 5% USD 29/01/2029 | 2,600,000 | 2,565,303 | 0.23 |
| Gaci First Investment Co 5.25% USD 29/01/2034 | 1,600,000 | 1,571,878 | 0.14 |
| Gaci First Investment Co 5.375% USD 29/01/2054 | 3,500,000 | 3,072,860 | 0.27 |
| JD.com Inc 3.375% USD 14/01/2030 | 1,000,000 | 903,455 | 0.08 |
| KSA Sukuk Ltd 4.274% USD 22/05/2029 | 1,300,000 | 1,260,558 | 0.11 |
| KSA Sukuk Ltd 4.511% USD 22/05/2033 | 1,000,000 | 964,286 | 0.09 |
| Mizuho Financial Group Cayman 3 Ltd 4.6% USD 27/03/2024 | 1,550,000 | 1,548,065 | 0.14 |
| Tencent Holdings Ltd 144A 3.24% USD 03/06/2050 | 1,167,000 | 784,425 | 0.07 |
| Tencent Holdings Ltd 3.29% USD 03/06/2060 | 595,000 | 377,436 | 0.03 |
| Tencent Holdings Ltd 3.925% USD 19/01/2038 | 1,356,000 | 1,152,681 | 0.10 |
| Tencent Holdings Ltd 3.975% USD 11/04/2029 | 2,763,000 | 2,616,688 | 0.23 |
| | | 39,412,345 | 3.51 |
| CHILE | | | |
| Empresa de los Ferrocarriles del Estado 144A 3.83% USD 14/09/2061 | 1,550,000 | 1,031,925 | 0.09 |
| CHINA | | | |
| Industrial & Commercial Bank of China Ltd/London 1.625% GBP 28/12/2025 | 1,796,000 | 2,089,904 | 0.19 |
| DENMARK | | | |
| AP Moller - Maersk A/S 5.875% USD 14/09/2033 | 1,432,000 | 1,443,136 | 0.13 |
| Danske Bank A/S FRN 4.375% USD Perpetual | 500,000 | 456,097 | 0.04 |
| Danske Bank A/S 5.427% USD 01/03/2028 | 2,500,000 | 2,504,629 | 0.22 |
| Danske Bank A/S FRN 6.125% USD Perpetual | 2,050,000 | 2,060,250 | 0.18 |
| Danske Bank A/S FRN 6.466% USD 09/01/2026 | 1,800,000 | 1,807,449 | 0.16 |
| Danske Bank A/S FRN 7% USD Perpetual | 4,450,000 | 4,398,594 | 0.39 |
| Nykredit Realkredit AS 4% EUR 17/07/2028 | 2,303,000 | 2,483,497 | 0.22 |
| Nykredit Realkredit AS FRN 4.125% EUR Perpetual | 1,600,000 | 1,658,997 | 0.15 |
| Orsted AS FRN 1.5% EUR 18/02/3021 | 1,800,000 | 1,530,197 | 0.14 |
| Orsted AS FRN 1.75% EUR 09/12/3019 | 900,000 | 874,620 | 0.08 |
| Orsted AS FRN 2.5% GBP 18/02/3021 | 1,382,000 | 1,242,006 | 0.11 |
| Orsted AS 3.75% EUR 01/03/2030 | 700,000 | 759,796 | 0.07 |
| Orsted AS FRN 5.25% EUR 08/12/3022 | 2,403,000 | 2,625,663 | 0.23 |
| | | 23,844,931 | 2.12 |
| FINLAND | | | |
| Nordea Bank Abp FRN 0.625% EUR 18/08/2031 | 900,000 | 892,020 | 0.08 |
| Nordea Bank Abp FRN 1.625% GBP 09/12/2032 | 1,612,000 | 1,736,430 | 0.16 |
| Nordea Bank Abp FRN 3.625% EUR 10/02/2026 | 1,500,000 | 1,618,976 | 0.14 |
| Nordea Bank Abp 144A FRN 3.75% USD Perpetual | 1,300,000 | 1,053,586 | 0.09 |
| Nordea Bank Abp FRN 4.875% EUR 23/02/2034 | 475,000 | 522,493 | 0.05 |
| Nordea Bank Abp FRN 6.125% USD Perpetual | 1,356,000 | 1,347,608 | 0.12 |
| Nordea Bank Abp FRN 6.625% USD Perpetual | 3,223,000 | 3,187,029 | 0.28 |
| | | 10,358,142 | 0.92 |
| FRANCE | | | |
| Arkema SA FRN 2.75% EUR Perpetual | 1,100,000 | 1,185,575 | 0.10 |
| AXA SA FRN 5.5% EUR 11/07/2043 | 800,000 | 911,694 | 0.08 |
| Banque Federative du Credit Mutuel SA 1.625% EUR 15/11/2027 | 2,000,000 | 1,991,510 | 0.18 |
| Banque Federative du Credit Mutuel SA FRN 3.875% EUR 16/06/2032 | 1,000,000 | 1,058,270 | 0.09 |
| Banque Federative du Credit Mutuel SA 5% GBP 22/10/2029 | 600,000 | 751,762 | 0.07 |
| Banque Federative du Credit Mutuel SA 5.79% USD 13/07/2028 | 1,000,000 | 1,022,358 | 0.09 |
| Banque Federative du Credit Mutuel SA 5.896% USD 13/07/2026 | 2,000,000 | 2,027,142 | 0.18 |
| BNP Paribas SA 1.875% GBP 14/12/2027 | 900,000 | 1,005,722 | 0.09 |
| BNP Paribas SA FRN 2% GBP 24/05/2031 | 900,000 | 1,032,768 | 0.09 |
| BNP Paribas SA 144A FRN 2.588% USD 12/08/2035 | 1,500,000 | 1,202,823 | 0.11 |

Invesco Global Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| FRANCE (continued) | | | |
| BNP Paribas SA FRN 5.894% USD 05/12/2034 | 2,000,000 | 2,043,991 | 0.18 |
| BNP Paribas SA FRN 6% GBP 18/08/2029 | 500,000 | 648,968 | 0.06 |
| BNP Paribas SA FRN 6.625% USD Perpetual | 1,206,000 | 1,210,643 | 0.11 |
| BNP Paribas SA FRN 7.375% EUR Perpetual | 1,400,000 | 1,596,481 | 0.14 |
| BNP Paribas SA FRN 7.375% USD Perpetual | 3,738,000 | 3,756,690 | 0.33 |
| BNP Paribas SA FRN 9.25% USD Perpetual | 2,300,000 | 2,448,976 | 0.22 |
| BPCE SA FRN 1.5% EUR 13/01/2042 | 1,800,000 | 1,761,663 | 0.16 |
| BPCE SA FRN 2.5% GBP 30/11/2032 | 900,000 | 987,966 | 0.09 |
| BPCE SA 4.5% USD 15/03/2025 | 1,250,000 | 1,227,941 | 0.11 |
| BPCE SA 144A 4.625% USD 11/07/2024 | 1,000,000 | 993,956 | 0.09 |
| BPCE SA 4.875% USD 01/04/2026 | 1,000,000 | 978,177 | 0.09 |
| BPCE SA FRN 5.125% EUR 25/01/2035 | 500,000 | 551,899 | 0.05 |
| BPCE SA 5.15% USD 21/07/2024 | 1,300,000 | 1,292,808 | 0.11 |
| BPCE SA 5.25% GBP 16/04/2029 | 700,000 | 853,443 | 0.08 |
| BPCE SA FRN 5.716% USD 18/01/2030 | 1,500,000 | 1,497,552 | 0.13 |
| BPCE SA FRN 6.612% USD 19/10/2027 | 1,500,000 | 1,530,516 | 0.14 |
| CNP Assurances SACA FRN 2.5% EUR 30/06/2051 | 2,100,000 | 1,956,505 | 0.17 |
| Credit Agricole SA FRN 1.874% GBP 09/12/2031 | 1,900,000 | 2,128,984 | 0.19 |
| Credit Agricole SA 2.625% EUR 17/03/2027 | 1,842,000 | 1,915,625 | 0.17 |
| Credit Agricole SA 3.75% EUR 22/01/2034 | 700,000 | 755,750 | 0.07 |
| Credit Agricole SA FRN 4% USD 10/01/2033 | 1,750,000 | 1,617,090 | 0.14 |
| Credit Agricole SA 5.514% USD 05/07/2033 | 1,155,000 | 1,172,968 | 0.10 |
| Credit Agricole SA FRN 7.25% EUR Perpetual | 3,200,000 | 3,613,215 | 0.32 |
| Credit Agricole SA FRN 7.5% GBP Perpetual | 2,500,000 | 3,145,231 | 0.28 |
| Credit Agricole SA FRN 8.125% USD Perpetual | 3,400,000 | 3,478,431 | 0.31 |
| Electricite de France SA 1.875% EUR 13/10/2036 | 900,000 | 768,888 | 0.07 |
| Electricite de France SA FRN 2.625% EUR Perpetual | 800,000 | 788,327 | 0.07 |
| Electricite de France SA FRN 2.875% EUR Perpetual | 1,200,000 | 1,218,244 | 0.11 |
| Electricite de France SA 4.25% EUR 25/01/2032 | 1,400,000 | 1,557,900 | 0.14 |
| Electricite de France SA 4.375% EUR 12/10/2029 | 600,000 | 671,624 | 0.06 |
| Electricite de France SA 144A 5% USD 21/09/2048 | 500,000 | 438,790 | 0.04 |
| Electricite de France SA 5.7% USD 23/05/2028 | 1,800,000 | 1,832,017 | 0.16 |
| Electricite de France SA FRN 6% GBP Perpetual | 1,500,000 | 1,859,149 | 0.16 |
| Electricite de France SA FRN 7.5% EUR Perpetual | 1,400,000 | 1,656,017 | 0.15 |
| Electricite de France SA FRN 9.125% USD Perpetual | 1,000,000 | 1,116,267 | 0.10 |
| Orange SA FRN 1.75% EUR Perpetual | 1,500,000 | 1,444,878 | 0.13 |
| Orange SA FRN 5% EUR Perpetual | 2,400,000 | 2,645,541 | 0.23 |
| Orange SA FRN 5.375% EUR Perpetual | 500,000 | 563,863 | 0.05 |
| Societe Generale SA 144A 3.625% USD 01/03/2041 | 2,000,000 | 1,354,670 | 0.12 |
| Societe Generale SA FRN 5.375% USD Perpetual | 500,000 | 405,957 | 0.04 |
| Societe Generale SA FRN 7.875% EUR Perpetual | 1,400,000 | 1,561,366 | 0.14 |
| Societe Generale SA FRN 8% USD Perpetual | 2,763,000 | 2,776,398 | 0.25 |
| Societe Generale SA FRN 9.375% USD Perpetual | 1,158,000 | 1,194,067 | 0.11 |
| Societe Generale SA FRN 10% USD Perpetual | 300,000 | 317,453 | 0.03 |
| TotalEnergies Capital International SA 3.127% USD 29/05/2050 | 2,000,000 | 1,385,706 | 0.12 |
| TotalEnergies Capital International SA 3.386% USD 29/06/2060 | 2,303,000 | 1,589,259 | 0.14 |
| TotalEnergies SE FRN 1.625% EUR Perpetual | 2,382,000 | 2,317,564 | 0.21 |
| TotalEnergies SE FRN 1.75% EUR Perpetual | 2,763,000 | 2,988,366 | 0.27 |
| TotalEnergies SE FRN 2.125% EUR Perpetual | 1,382,000 | 1,207,608 | 0.11 |
| TotalEnergies SE FRN 2.625% EUR Perpetual | 911,000 | 967,065 | 0.09 |
| Veolia Environnement SA FRN 5.993% EUR Perpetual | 1,000,000 | 1,134,655 | 0.10 |
| | | 91,116,732 | 8.12 |
| GERMANY | | | |
| Allianz SE FRN 2.121% EUR 08/07/2050 | 700,000 | 659,637 | 0.06 |
| Allianz SE FRN 2.6% EUR Perpetual | 2,200,000 | 1,783,779 | 0.16 |
| Allianz SE 144A FRN 3.2% USD Perpetual | 1,099,000 | 874,746 | 0.08 |
| Allianz SE FRN 4.851% EUR 26/07/2054 | 1,800,000 | 1,963,805 | 0.17 |
| Bayer AG 4.625% EUR 26/05/2033 | 990,000 | 1,073,827 | 0.09 |
| Commerzbank AG FRN 8.625% GBP 28/02/2033 | 900,000 | 1,192,967 | 0.11 |
| Deutsche Bahn Finance GMBH 0.625% EUR 08/12/2050 | 921,000 | 519,820 | 0.05 |
| Deutsche Bahn Finance GMBH 4% EUR 23/11/2043 | 341,000 | 386,868 | 0.03 |
| Deutsche Bank AG FRN 1.75% EUR 19/11/2030 | 900,000 | 840,483 | 0.07 |
| Deutsche Bank AG FRN 1.875% GBP 22/12/2028 | 700,000 | 755,959 | 0.07 |
| Deutsche Bank AG FRN 5% EUR 05/09/2030 | 700,000 | 774,862 | 0.07 |

Invesco Global Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| GERMANY (continued) | | | |
| Deutsche Bank AG FRN 5.625% EUR 19/05/2031 | 3,000,000 | 3,257,736 | 0.29 |
| Deutsche Bank AG FRN 6.125% GBP 12/12/2030 | 2,000,000 | 2,494,856 | 0.22 |
| Deutsche Bank AG/New York NY FRN 3.742% USD 07/01/2033 | 2,500,000 | 2,011,286 | 0.18 |
| Deutsche Bank AG/New York NY FRN 6.72% USD 18/01/2029 | 1,842,000 | 1,896,632 | 0.17 |
| LEG Immobilien SE 0.75% EUR 30/06/2031 | 900,000 | 754,536 | 0.07 |
| Schaeffler AG 3.375% EUR 12/10/2028 | 800,000 | 832,736 | 0.07 |
| Talanx AG FRN 1.75% EUR 01/12/2042 | 900,000 | 793,598 | 0.07 |
| Volkswagen Financial Services AG 3.375% EUR 06/04/2028 | 1,000,000 | 1,075,514 | 0.10 |
| Vonovia SE 1% EUR 16/06/2033 | 600,000 | 479,053 | 0.04 |
| ZF Finance GmbH 3% EUR 21/09/2025 | 500,000 | 530,514 | 0.05 |
| | | 24,953,214 | 2.22 |
| HONG KONG | | | |
| AIA Group Ltd FRN 0.88% EUR 09/09/2033 | 1,612,000 | 1,475,303 | 0.13 |
| Airport Authority FRN 2.1% USD Perpetual | 1,800,000 | 1,682,655 | 0.15 |
| Airport Authority FRN 2.4% USD Perpetual | 1,000,000 | 898,058 | 0.08 |
| Airport Authority 4.875% USD 12/01/2030 | 1,000,000 | 1,004,169 | 0.09 |
| Xiaomi Best Time International Ltd 3.375% USD 29/04/2030 | 1,150,000 | 1,003,623 | 0.09 |
| | | 6,063,808 | 0.54 |
| INDONESIA | | | |
| Indonesia Government International Bond 3.7% USD 30/10/2049 | 1,000,000 | 768,574 | 0.07 |
| Pertamina Persero PT 6.45% USD 30/05/2044 | 1,800,000 | 1,878,097 | 0.17 |
| | | 2,646,671 | 0.24 |
| IRELAND | | | |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust 5.75% USD 06/06/2028 | 2,303,000 | 2,323,173 | 0.21 |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust 6.5% USD 15/07/2025 | 2,500,000 | 2,523,979 | 0.22 |
| Bank of Ireland Group Plc FRN 4.625% EUR 13/11/2029 | 1,600,000 | 1,772,821 | 0.16 |
| Beazley Insurance DAC 5.875% USD 04/11/2026 | 3,684,000 | 3,600,999 | 0.32 |
| Cloverie Plc for Zurich Insurance Co Ltd FRN 5.625% USD 24/06/2046 | 1,100,000 | 1,100,687 | 0.10 |
| CRH SMW Finance DAC 4% EUR 11/07/2031 | 2,000,000 | 2,204,394 | 0.19 |
| CRH SMW Finance DAC 4.25% EUR 11/07/2035 | 675,000 | 750,447 | 0.07 |
| Zurich Finance Ireland Designated Activity Co FRN 3% USD 19/04/2051 | 1,000,000 | 815,479 | 0.07 |
| Zurich Finance Ireland Designated Activity Co FRN 5.125% GBP 23/11/2052 | 1,382,000 | 1,653,891 | 0.15 |
| | | 16,745,870 | 1.49 |
| ISRAEL | | | |
| Bank Leumi Le-Israel BM 144A FRN 3.275% USD 29/01/2031 | 1,500,000 | 1,373,250 | 0.12 |
| Israel Government International Bond 3.875% USD 03/07/2050 | 1,000,000 | 736,704 | 0.07 |
| Israel Government International Bond 4.5% USD 03/04/2120 | 1,095,000 | 801,458 | 0.07 |
| State of Israel 3.375% USD 15/01/2050 | 2,500,000 | 1,684,892 | 0.15 |
| State of Israel 3.8% USD 13/05/2060 | 1,800,000 | 1,230,966 | 0.11 |
| | | 5,827,270 | 0.52 |
| ITALY | | | |
| Aeroporti di Roma SpA 4.875% EUR 10/07/2033 | 1,100,000 | 1,236,811 | 0.11 |
| Assicurazioni Generali SpA 1.713% EUR 30/06/2032 | 1,500,000 | 1,307,264 | 0.12 |
| Autostrade per l'Italia SpA 2% EUR 15/01/2030 | 900,000 | 861,110 | 0.08 |
| Autostrade per l'Italia SpA 2.25% EUR 25/01/2032 | 1,382,000 | 1,287,956 | 0.12 |
| Autostrade per l'Italia SpA 4.25% EUR 28/06/2032 | 775,000 | 830,493 | 0.07 |
| Autostrade per l'Italia SpA 4.75% EUR 24/01/2031 | 575,000 | 636,279 | 0.06 |
| Enel SpA FRN 1.375% EUR Perpetual | 900,000 | 855,218 | 0.08 |
| Enel SpA FRN 6.375% EUR Perpetual | 2,303,000 | 2,626,835 | 0.23 |
| Enel SpA FRN 6.625% EUR Perpetual | 1,382,000 | 1,617,132 | 0.14 |
| Eni SpA FRN 2% EUR Perpetual | 1,382,000 | 1,373,439 | 0.12 |
| Eni SpA FRN 2.75% EUR Perpetual | 1,246,000 | 1,177,194 | 0.11 |
| Eni SpA FRN 3.375% EUR Perpetual | 900,000 | 895,887 | 0.08 |
| Eni SpA 3.625% EUR 19/05/2027 | 1,500,000 | 1,621,796 | 0.14 |
| Eni SpA 3.875% EUR 15/01/2034 | 875,000 | 932,875 | 0.08 |
| Eni SpA 4.25% USD 09/05/2029 | 1,300,000 | 1,253,627 | 0.11 |
| Eni SpA 4.25% EUR 19/05/2033 | 2,500,000 | 2,761,193 | 0.25 |

Invesco Global Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| ITALY (continued) | | | |
| Intesa Sanpaolo SpA 144A 5.017% USD 26/06/2024 | 3,500,000 | 3,477,586 | 0.31 |
| Intesa Sanpaolo SpA 6.625% USD 20/06/2033 | 3,750,000 | 3,793,290 | 0.34 |
| Intesa Sanpaolo SpA 7% USD 21/11/2025 | 1,250,000 | 1,272,747 | 0.11 |
| Intesa Sanpaolo SpA FRN 7.778% USD 20/06/2054 | 1,750,000 | 1,767,021 | 0.16 |
| Intesa Sanpaolo SpA 7.8% USD 28/11/2053 | 3,000,000 | 3,224,379 | 0.29 |
| Intesa Sanpaolo SpA FRN 8.248% USD 21/11/2033 | 500,000 | 539,750 | 0.05 |
| Italy Buoni Poliennali Del Tesoro 144A 2.15% EUR 01/09/2052 | 2,800,000 | 1,982,943 | 0.18 |
| Mediobanca Banca di Credito Finanziario SpA FRN 4.625% EUR 07/02/2029 | 1,250,000 | 1,394,916 | 0.12 |
| Snam SpA 3.375% EUR 19/02/2028 | 850,000 | 915,362 | 0.08 |
| UniCredit SpA 144A FRN 3.127% USD 03/06/2032 | 1,000,000 | 838,834 | 0.07 |
| | | 40,481,937 | 3.61 |
| JAPAN | | | |
| Dai-ichi Life Insurance Co Ltd/The FRN 4% USD Perpetual | 2,300,000 | 2,206,532 | 0.20 |
| Mitsubishi UFJ Financial Group Inc FRN 2.309% USD 20/07/2032 | 1,000,000 | 818,214 | 0.07 |
| Mitsubishi UFJ Financial Group Inc FRN 4.636% EUR 07/06/2031 | 1,300,000 | 1,459,756 | 0.13 |
| Mizuho Financial Group Inc FRN 2.201% USD 10/07/2031 | 1,300,000 | 1,074,551 | 0.10 |
| Mizuho Financial Group Inc 4.353% USD 20/10/2025 | 1,000,000 | 976,112 | 0.09 |
| Mizuho Financial Group Inc 5.628% GBP 13/06/2028 | 650,000 | 831,225 | 0.07 |
| Mizuho Financial Group Inc FRN 5.778% USD 06/07/2029 | 750,000 | 764,668 | 0.07 |
| Nippon Life Insurance Co FRN 2.75% USD 21/01/2051 | 1,550,000 | 1,284,402 | 0.11 |
| Nippon Life Insurance Co FRN 3.4% USD 23/01/2050 | 1,000,000 | 881,540 | 0.08 |
| Nippon Life Insurance Co FRN 4% USD 19/09/2047 | 1,167,000 | 1,098,455 | 0.10 |
| Nippon Life Insurance Co FRN 4.7% USD 20/01/2046 | 2,300,000 | 2,242,429 | 0.20 |
| Nippon Life Insurance Co FRN 5.1% USD 16/10/2044 | 1,000,000 | 993,603 | 0.09 |
| Nippon Life Insurance Co FRN 6.25% USD 13/09/2053 | 3,000,000 | 3,116,243 | 0.28 |
| SoftBank Group Corp 3.125% EUR 19/09/2025 | 3,684,000 | 3,909,089 | 0.35 |
| SoftBank Group Corp 4% EUR 19/09/2029 | 1,250,000 | 1,288,588 | 0.11 |
| Sumitomo Life Insurance Co 144A FRN 3.375% USD 15/04/2081 | 1,000,000 | 856,121 | 0.08 |
| Sumitomo Mitsui Financial Group Inc 2.142% USD 23/09/2030 | 2,250,000 | 1,848,202 | 0.16 |
| Sumitomo Mitsui Financial Group Inc 4.436% USD 02/04/2024 | 1,250,000 | 1,248,166 | 0.11 |
| Sumitomo Mitsui Financial Group Inc 4.492% EUR 12/06/2030 | 2,349,000 | 2,639,371 | 0.23 |
| Sumitomo Mitsui Financial Group Inc 5.71% USD 13/01/2030 | 1,488,000 | 1,525,837 | 0.14 |
| Takeda Pharmaceutical Co Ltd 3.025% USD 09/07/2040 | 500,000 | 372,158 | 0.03 |
| Takeda Pharmaceutical Co Ltd 3.175% USD 09/07/2050 | 1,500,000 | 1,028,953 | 0.09 |
| Takeda Pharmaceutical Co Ltd 3.375% USD 09/07/2060 | 500,000 | 334,345 | 0.03 |
| | | 32,798,560 | 2.92 |
| KUWAIT | | | |
| Burgan Bank SAK FRN 2.75% USD 15/12/2031 | 1,000,000 | 839,855 | 0.07 |
| LUXEMBOURG | | | |
| Aroundtown SA 3% GBP 16/10/2029 | 388,000 | 374,011 | 0.03 |
| CK Hutchison Group Telecom Finance SA 1.125% EUR 17/10/2028 | 1,000,000 | 968,609 | 0.09 |
| CK Hutchison Group Telecom Finance SA 1.5% EUR 17/10/2031 | 1,150,000 | 1,040,575 | 0.09 |
| Holcim Finance Luxembourg SA 0.5% EUR 03/09/2030 | 600,000 | 525,765 | 0.05 |
| Holcim Finance Luxembourg SA FRN 3% EUR Perpetual | 3,684,000 | 3,982,732 | 0.35 |
| Logicor Financing Sarl 0.875% EUR 14/01/2031 | 2,500,000 | 2,102,878 | 0.19 |
| Logicor Financing Sarl 1.625% EUR 17/01/2030 | 1,400,000 | 1,289,953 | 0.12 |
| Logicor Financing Sarl 4.625% EUR 25/07/2028 | 1,500,000 | 1,623,901 | 0.14 |
| Medtronic Global Holdings SCA 1.5% EUR 02/07/2039 | 900,000 | 715,569 | 0.06 |
| Medtronic Global Holdings SCA 1.75% EUR 02/07/2049 | 900,000 | 653,271 | 0.06 |
| Prologis International Funding II SA 2.375% EUR 14/11/2030 | 2,950,000 | 2,876,351 | 0.26 |
| Prologis International Funding II SA 3.125% EUR 01/06/2031 | 775,000 | 788,993 | 0.07 |
| | | 16,942,608 | 1.51 |
| MEXICO | | | |
| Mexico Government International Bond 6.338% USD 04/05/2053 | 800,000 | 776,554 | 0.07 |
| Trust Fibra Uno 6.39% USD 15/01/2050 | 1,000,000 | 842,147 | 0.07 |
| | | 1,618,701 | 0.14 |

Invesco Global Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| MULTINATIONAL | | | |
| JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 2.5% USD 15/01/2027 | 1,443,000 | 1,322,407 | 0.12 |
| JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 3.625% USD 15/01/2032 | 1,382,000 | 1,159,688 | 0.10 |
| JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 5.125% USD 01/02/2028 | 970,000 | 950,023 | 0.08 |
| NXP BV / NXP Funding LLC / NXP USA Inc 3.4% USD 01/05/2030 | 1,842,000 | 1,651,336 | 0.15 |
| | | 5,083,454 | 0.45 |
| NETHERLANDS | | | |
| ABN AMRO Bank NV FRN 3.324% USD 13/03/2037 | 2,000,000 | 1,585,172 | 0.14 |
| ABN AMRO Bank NV 144A 4.8% USD 18/04/2026 | 3,700,000 | 3,611,200 | 0.32 |
| ABN AMRO Bank NV 5.25% GBP 26/05/2026 | 900,000 | 1,136,678 | 0.10 |
| Airbus SE 2.375% EUR 09/06/2040 | 911,000 | 817,066 | 0.07 |
| ASR Nederland NV FRN 5% EUR Perpetual | 1,000,000 | 1,086,441 | 0.10 |
| ASR Nederland NV FRN 7% EUR 07/12/2043 | 2,303,000 | 2,792,244 | 0.25 |
| AT Securities BV FRN 7.747% USD Perpetual | 2,500,000 | 1,336,270 | 0.12 |
| BP Capital Markets BV 0.933% EUR 04/12/2040 | 1,267,000 | 868,296 | 0.08 |
| BP Capital Markets BV 3.773% EUR 12/05/2030 | 2,000,000 | 2,189,943 | 0.19 |
| Cooperatieve Rabobank UA FRN 3.25% EUR Perpetual | 1,400,000 | 1,369,712 | 0.12 |
| Cooperatieve Rabobank UA FRN 4% USD 10/04/2029 | 1,400,000 | 1,395,170 | 0.12 |
| Cooperatieve Rabobank UA 4% EUR 10/01/2030 | 1,400,000 | 1,536,679 | 0.14 |
| Cooperatieve Rabobank UA FRN 4.375% EUR Perpetual | 1,400,000 | 1,422,044 | 0.13 |
| Cooperatieve Rabobank UA 4.625% GBP 23/05/2029 | 3,223,000 | 3,843,787 | 0.34 |
| Cooperatieve Rabobank UA FRN 4.625% EUR Perpetual | 2,400,000 | 2,520,999 | 0.22 |
| Cooperatieve Rabobank UA 5.25% GBP 14/09/2027 | 1,842,000 | 2,314,580 | 0.21 |
| Cooperatieve Rabobank UA 5.25% USD 04/08/2045 | 500,000 | 484,209 | 0.04 |
| Cooperatieve Rabobank UA/NY 5.5% USD 05/10/2026 | 1,000,000 | 1,011,936 | 0.09 |
| Enel Finance International NV 3.875% EUR 23/01/2035 | 1,025,000 | 1,089,276 | 0.10 |
| Enel Finance International NV 144A 7.5% USD 14/10/2032 | 1,800,000 | 1,999,514 | 0.18 |
| Enel Finance International NV 144A 7.75% USD 14/10/2052 | 394,000 | 469,542 | 0.04 |
| Haleon Netherlands Capital BV 1.75% EUR 29/03/2030 | 1,000,000 | 969,162 | 0.09 |
| Heineken NV 4.35% USD 29/03/2047 | 921,000 | 801,833 | 0.07 |
| Iberdrola International BV FRN 1.45% EUR Perpetual | 1,900,000 | 1,886,172 | 0.17 |
| Iberdrola International BV FRN 1.825% EUR Perpetual | 600,000 | 551,265 | 0.05 |
| Iberdrola International BV FRN 1.874% EUR Perpetual | 1,700,000 | 1,747,028 | 0.15 |
| Iberdrola International BV FRN 2.25% EUR Perpetual | 800,000 | 765,138 | 0.07 |
| ING Groep NV FRN 1% EUR 13/11/2030 | 1,100,000 | 1,125,210 | 0.10 |
| ING Groep NV FRN 3.875% EUR 12/08/2029 | 1,200,000 | 1,293,315 | 0.11 |
| ING Groep NV FRN 4.125% EUR 24/08/2033 | 1,400,000 | 1,486,510 | 0.13 |
| ING Groep NV FRN 6.083% USD 11/09/2027 | 514,000 | 520,865 | 0.05 |
| Mercedes-Benz International Finance BV 5.625% GBP 17/08/2026 | 500,000 | 638,281 | 0.06 |
| Naturgy Finance BV FRN 2.374% EUR Perpetual | 1,400,000 | 1,412,184 | 0.13 |
| NN Group NV FRN 4.375% EUR Perpetual | 302,000 | 327,369 | 0.03 |
| NN Group NV FRN 4.5% EUR Perpetual | 1,433,000 | 1,555,994 | 0.14 |
| NN Group NV FRN 4.625% EUR 13/01/2048 | 2,303,000 | 2,510,808 | 0.22 |
| Pluxee NV 3.5% EUR 04/09/2028 | 600,000 | 645,982 | 0.06 |
| Pluxee NV 3.75% EUR 04/09/2032 | 500,000 | 535,972 | 0.05 |
| Prosus NV 1.288% EUR 13/07/2029 | 2,750,000 | 2,462,275 | 0.22 |
| Prosus NV 1.539% EUR 03/08/2028 | 2,600,000 | 2,475,876 | 0.22 |
| Prosus NV 2.031% EUR 03/08/2032 | 1,382,000 | 1,169,733 | 0.10 |
| Prosus NV 3.061% USD 13/07/2031 | 1,000,000 | 804,671 | 0.07 |
| Prosus NV 3.68% USD 21/01/2030 | 2,427,000 | 2,099,501 | 0.19 |
| Prosus NV 4.85% USD 06/07/2027 | 1,000,000 | 965,501 | 0.09 |
| Repsol International Finance BV FRN 2.5% EUR Perpetual | 1,250,000 | 1,266,296 | 0.11 |
| Repsol International Finance BV FRN 4.247% EUR Perpetual | 3,454,000 | 3,630,944 | 0.32 |
| Repsol International Finance BV FRN 4.5% EUR 25/03/2075 | 1,600,000 | 1,730,939 | 0.15 |
| Shell International Finance BV 1.75% GBP 10/09/2052 | 900,000 | 550,369 | 0.05 |
| Shell International Finance BV 3.25% USD 06/04/2050 | 3,500,000 | 2,486,504 | 0.22 |
| Stellantis NV 4.375% EUR 14/03/2030 | 725,000 | 811,522 | 0.07 |
| Telefonica Europe BV FRN 6.135% EUR Perpetual | 1,600,000 | 1,760,790 | 0.16 |
| Telefonica Europe BV FRN 6.75% EUR Perpetual | 900,000 | 1,037,816 | 0.09 |
| Telefonica Europe BV FRN 7.125% EUR Perpetual | 1,900,000 | 2,209,162 | 0.20 |
| Universal Music Group NV 3.75% EUR 30/06/2032 | 800,000 | 862,566 | 0.08 |
| Universal Music Group NV 4% EUR 13/06/2031 | 1,000,000 | 1,093,218 | 0.10 |
| Volkswagen Financial Services NV 1.375% GBP 14/09/2028 | 1,000,000 | 1,053,356 | 0.09 |
| Volkswagen International Finance NV FRN 3.375% EUR Perpetual | 2,800,000 | 3,015,491 | 0.27 |
| Volkswagen International Finance NV FRN 3.5% EUR Perpetual | 900,000 | 952,737 | 0.08 |

Invesco Global Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| NETHERLANDS (continued) | | | |
| Volkswagen International Finance NV FRN 3.748% EUR Perpetual | 1,300,000 | 1,315,328 | 0.12 |
| Volkswagen International Finance NV FRN 3.875% EUR Perpetual | 900,000 | 886,331 | 0.08 |
| Volkswagen International Finance NV FRN 7.5% EUR Perpetual | 2,000,000 | 2,323,516 | 0.21 |
| ZF Europe Finance BV 2.5% EUR 23/10/2027 | 1,000,000 | 1,010,290 | 0.09 |
| | | 91,628,578 | 8.16 |
| NEW ZEALAND | | | |
| ANZ Bank New Zealand Ltd FRN 5.548% USD 11/08/2032 | 1,137,000 | 1,140,761 | 0.10 |
| Westpac New Zealand Ltd 5.132% USD 26/02/2027 | 2,200,000 | 2,197,181 | 0.20 |
| | | 3,337,942 | 0.30 |
| NORWAY | | | |
| Aker BP ASA 144A 3.1% USD 15/07/2031 | 1,000,000 | 843,466 | 0.08 |
| DNB Bank ASA FRN 3.625% EUR 16/02/2027 | 1,500,000 | 1,616,661 | 0.14 |
| DNB Bank ASA FRN 4.625% EUR 28/02/2033 | 3,684,000 | 4,016,420 | 0.36 |
| DNB Bank ASA FRN 5% EUR 13/09/2033 | 1,150,000 | 1,268,886 | 0.11 |
| Equinor ASA 3.25% USD 18/11/2049 | 1,000,000 | 718,111 | 0.06 |
| | | 8,463,544 | 0.75 |
| PANAMA | | | |
| Panama Government International Bond 3.87% USD 23/07/2060 | 1,500,000 | 837,255 | 0.08 |
| Panama Government International Bond 4.5% USD 01/04/2056 | 1,300,000 | 823,053 | 0.07 |
| | | 1,660,308 | 0.15 |
| PHILIPPINES | | | |
| PLDT Inc 3.45% USD 23/06/2050 | 973,000 | 692,413 | 0.06 |
| PORTUGAL | | | |
| EDP - Energias de Portugal SA FRN 1.5% EUR 14/03/2082 | 1,500,000 | 1,475,269 | 0.13 |
| QATAR | | | |
| Qatar Government International Bond 144A 4.4% USD 16/04/2050 | 1,800,000 | 1,569,219 | 0.14 |
| Qatar Government International Bond 4.817% USD 14/03/2049 | 1,000,000 | 924,375 | 0.08 |
| QatarEnergy 3.3% USD 12/07/2051 | 1,179,000 | 816,858 | 0.07 |
| | | 3,310,452 | 0.29 |
| SAUDI ARABIA | | | |
| Saudi Government International Bond 2% EUR 09/07/2039 | 1,763,000 | 1,435,167 | 0.13 |
| Saudi Government International Bond 3.75% USD 21/01/2055 | 1,000,000 | 707,557 | 0.06 |
| Saudi Government International Bond 5% USD 18/01/2053 | 4,500,000 | 3,967,906 | 0.35 |
| Saudi Government International Bond 5.75% USD 16/01/2054 | 1,471,000 | 1,420,022 | 0.13 |
| | | 7,530,652 | 0.67 |
| SINGAPORE | | | |
| DBS Group Holdings Ltd FRN 1.822% USD 10/03/2031 | 1,500,000 | 1,391,722 | 0.13 |
| Oversea-Chinese Banking Corp Ltd FRN 1.832% USD 10/09/2030 | 1,800,000 | 1,696,487 | 0.15 |
| Oversea-Chinese Banking Corp Ltd FRN 4.602% USD 15/06/2032 | 1,000,000 | 977,965 | 0.09 |
| Pfizer Investment Enterprises Pte Ltd 4.65% USD 19/05/2030 | 1,500,000 | 1,474,899 | 0.13 |
| Pfizer Investment Enterprises Pte Ltd 4.75% USD 19/05/2033 | 1,500,000 | 1,461,507 | 0.13 |
| Pfizer Investment Enterprises Pte Ltd 5.3% USD 19/05/2053 | 2,975,000 | 2,904,740 | 0.26 |
| United Overseas Bank Ltd FRN 3.75% USD 15/04/2029 | 1,500,000 | 1,495,872 | 0.13 |
| | | 11,403,192 | 1.02 |
| SOUTH KOREA | | | |
| Hyundai Capital Services Inc 5.125% USD 05/02/2027 | 500,000 | 495,327 | 0.04 |
| Shinhan Bank Co Ltd 4.5% USD 12/04/2028 | 1,000,000 | 979,756 | 0.09 |
| | | 1,475,083 | 0.13 |
| SPAIN | | | |
| Banco Bilbao Vizcaya Argentaria SA FRN 4.875% EUR 08/02/2036 | 800,000 | 862,592 | 0.08 |
| Banco Bilbao Vizcaya Argentaria SA FRN 6% EUR Perpetual | 1,600,000 | 1,723,744 | 0.15 |
| Banco Bilbao Vizcaya Argentaria SA FRN 9.375% USD Perpetual | 1,400,000 | 1,485,652 | 0.13 |
| Banco de Sabadell SA FRN 5% EUR 07/06/2029 | 1,000,000 | 1,128,583 | 0.10 |
| Banco Santander SA 2.749% USD 03/12/2030 | 1,800,000 | 1,465,299 | 0.13 |

Invesco Global Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| SPAIN (continued) | | | |
| Banco Santander SA FRN 3.5% EUR 09/01/2030 | 700,000 | 744,066 | 0.07 |
| Banco Santander SA FRN 4.375% EUR Perpetual | 3,400,000 | 3,369,950 | 0.30 |
| Banco Santander SA FRN 4.75% GBP 30/08/2028 | 800,000 | 983,956 | 0.09 |
| Banco Santander SA FRN 5% EUR 22/04/2034 | 1,000,000 | 1,083,305 | 0.10 |
| Banco Santander SA 5.147% USD 18/08/2025 | 1,700,000 | 1,687,220 | 0.15 |
| Banco Santander SA 5.294% USD 18/08/2027 | 1,800,000 | 1,789,633 | 0.16 |
| Banco Santander SA 5.588% USD 08/08/2028 | 2,000,000 | 2,017,051 | 0.18 |
| CaixaBank SA FRN 1.25% EUR 18/06/2031 | 1,900,000 | 1,914,848 | 0.17 |
| CaixaBank SA 4.25% EUR 06/09/2030 | 500,000 | 554,811 | 0.05 |
| CaixaBank SA 4.375% EUR 29/11/2033 | 1,400,000 | 1,566,819 | 0.14 |
| CaixaBank SA FRN 6.125% EUR 30/05/2034 | 1,600,000 | 1,808,679 | 0.16 |
| EDP Servicios Financieros Espana SA 3.5% EUR 16/07/2030 | 1,150,000 | 1,233,297 | 0.11 |
| EDP Servicios Financieros Espana SA 4.125% EUR 04/04/2029 | 1,000,000 | 1,107,444 | 0.10 |
| EnfraGen Energia Sur SA / EnfraGen Spain SA / Prime Energia SpA 144A 5.375% USD 30/12/2030 | 2,763,000 | 2,227,223 | 0.20 |
| Spain Government Bond 144A 4% EUR 31/10/2054 | 573,000 | 623,018 | 0.05 |
| | | 29,377,190 | 2.62 |
| SWEDEN | | | |
| Assa Abloy AB 3.875% EUR 13/09/2030 | 450,000 | 498,491 | 0.04 |
| Skandinaviska Enskilda Banken AB FRN 5% EUR 17/08/2033 | 2,975,000 | 3,279,707 | 0.29 |
| Skandinaviska Enskilda Banken AB FRN 5.125% USD Perpetual | 6,200,000 | 6,037,250 | 0.54 |
| Skandinaviska Enskilda Banken AB FRN 6.875% USD Perpetual | 1,800,000 | 1,774,692 | 0.16 |
| Svenska Handelsbanken AB FRN 3.25% EUR 01/06/2033 | 1,700,000 | 1,754,668 | 0.16 |
| Svenska Handelsbanken AB FRN 4.625% GBP 23/08/2032 | 2,303,000 | 2,769,925 | 0.25 |
| Svenska Handelsbanken AB FRN 4.75% USD Perpetual | 2,600,000 | 2,187,250 | 0.19 |
| Svenska Handelsbanken AB 5.5% USD 15/06/2028 | 2,750,000 | 2,762,086 | 0.25 |
| Swedbank AB FRN 3.625% EUR 23/08/2032 | 1,612,000 | 1,687,158 | 0.15 |
| Swedbank AB FRN 4% USD Perpetual | 1,000,000 | 800,827 | 0.07 |
| Swedbank AB FRN 5.625% USD Perpetual | 3,800,000 | 3,785,750 | 0.34 |
| Swedbank AB 6.136% USD 12/09/2026 | 546,000 | 553,131 | 0.05 |
| Swedbank AB FRN 7.272% GBP 15/11/2032 | 2,579,000 | 3,333,675 | 0.30 |
| Telefonaktiebolaget LM Ericsson 1% EUR 26/05/2029 | 2,418,000 | 2,196,934 | 0.19 |
| | | 33,421,544 | 2.98 |
| SWITZERLAND | | | |
| Credit Suisse AG/New York NY 3.625% USD 09/09/2024 ² | 1,100,000 | 1,088,129 | 0.10 |
| UBS AG 5.125% USD 15/05/2024 | 3,223,000 | 3,214,970 | 0.29 |
| UBS AG/London 5.8% USD 11/09/2025 | 500,000 | 503,963 | 0.04 |
| UBS Group AG FRN 1% EUR 24/06/2027 | 2,210,000 | 2,234,927 | 0.20 |
| UBS Group AG FRN 2.25% GBP 09/06/2028 | 900,000 | 1,028,199 | 0.09 |
| UBS Group AG FRN 3.25% EUR 02/04/2026 | 2,303,000 | 2,472,631 | 0.22 |
| UBS Group AG FRN 3.869% USD 12/01/2029 | 1,500,000 | 1,411,138 | 0.13 |
| UBS Group AG FRN 4.194% USD 01/04/2031 | 1,750,000 | 1,609,022 | 0.14 |
| UBS Group AG FRN 4.375% EUR 11/01/2031 | 1,000,000 | 1,100,207 | 0.10 |
| UBS Group AG 144A FRN 4.703% USD 05/08/2027 | 1,000,000 | 979,553 | 0.09 |
| UBS Group AG FRN 4.875% USD Perpetual | 1,000,000 | 914,281 | 0.08 |
| UBS Group AG FRN 4.988% USD 05/08/2033 | 1,300,000 | 1,237,596 | 0.11 |
| UBS Group AG FRN 5.711% USD 12/01/2027 | 1,800,000 | 1,800,378 | 0.16 |
| UBS Group AG FRN 7% USD Perpetual | 1,000,000 | 1,000,375 | 0.09 |
| UBS Group AG FRN 9.25% USD Perpetual | 1,816,000 | 1,948,655 | 0.17 |
| | | 22,544,024 | 2.01 |
| THAILAND | | | |
| Bangkok Bank PCL/Hong Kong FRN 3.466% USD 23/09/2036 | 1,800,000 | 1,512,165 | 0.13 |
| Bangkok Bank PCL/Hong Kong FRN 3.733% USD 25/09/2034 | 2,500,000 | 2,218,926 | 0.20 |
| PTT Treasury Center Co Ltd 3.7% USD 16/07/2070 | 1,200,000 | 841,260 | 0.08 |
| Thaioil Treasury Center Co Ltd 4.875% USD 23/01/2043 | 1,823,000 | 1,574,936 | 0.14 |
| | | 6,147,287 | 0.55 |
| UNITED ARAB EMIRATES | | | |
| Abu Dhabi Government International Bond 3.125% USD 30/09/2049 | 1,300,000 | 896,902 | 0.08 |
| Abu Dhabi Government International Bond 144A 3.875% USD 16/04/2050 | 1,000,000 | 791,925 | 0.07 |

Invesco Global Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| UNITED ARAB EMIRATES (continued) | | | |
| First Abu Dhabi Bank PJSC 5% USD 28/02/2029 | 5,900,000 | 5,854,322 | 0.52 |
| MDGH GMTN RSC Ltd 3.7% USD 07/11/2049 | 4,000,000 | 3,008,204 | 0.27 |
| MDGH GMTN RSC Ltd 3.95% USD 21/05/2050 | 2,300,000 | 1,803,488 | 0.16 |
| MDGH GMTN RSC Ltd 4.375% USD 22/11/2033 | 1,000,000 | 947,111 | 0.09 |
| | | 13,301,952 | 1.19 |
| UNITED KINGDOM | | | |
| AstraZeneca Plc 3.625% EUR 03/03/2027 | 1,000,000 | 1,090,483 | 0.10 |
| Aviva Plc FRN 4% GBP 03/06/2055 | 900,000 | 915,707 | 0.08 |
| Aviva Plc FRN 6.125% GBP 14/11/2036 | 1,290,000 | 1,642,593 | 0.15 |
| Barclays Plc FRN 3.75% GBP 22/11/2030 | 1,250,000 | 1,502,561 | 0.13 |
| Barclays Plc FRN 5.829% USD 09/05/2027 | 3,000,000 | 3,007,905 | 0.27 |
| Barclays Plc FRN 6.125% USD Perpetual | 2,000,000 | 1,908,877 | 0.17 |
| Barclays Plc FRN 6.375% GBP Perpetual | 1,000,000 | 1,222,355 | 0.11 |
| Barclays Plc FRN 7.09% GBP 06/11/2029 | 525,000 | 693,776 | 0.06 |
| Barclays Plc FRN 8.407% GBP 14/11/2032 | 1,107,000 | 1,473,092 | 0.13 |
| Barclays Plc FRN 9.25% GBP Perpetual | 1,200,000 | 1,525,992 | 0.14 |
| Bluestar Finance Holdings Ltd 3.375% USD 16/07/2024 | 1,000,000 | 990,470 | 0.09 |
| BP Capital Markets Plc FRN 3.25% EUR Perpetual | 2,303,000 | 2,412,844 | 0.21 |
| BP Capital Markets Plc FRN 3.625% EUR Perpetual | 1,382,000 | 1,402,122 | 0.12 |
| BP Capital Markets Plc FRN 4.25% GBP Perpetual | 2,500,000 | 2,976,222 | 0.27 |
| BP Capital Markets Plc FRN 4.375% USD Perpetual | 500,000 | 494,318 | 0.04 |
| British Telecommunications Plc 144A FRN 4.25% USD 23/11/2081 | 2,000,000 | 1,874,711 | 0.17 |
| British Telecommunications Plc FRN 8.375% GBP 20/12/2083 | 1,250,000 | 1,666,814 | 0.15 |
| BUPA Finance Plc 4.125% GBP 14/06/2035 | 1,842,000 | 1,891,127 | 0.17 |
| BUPA Finance Plc 5% GBP 08/12/2026 | 2,763,000 | 3,415,674 | 0.30 |
| Compass Group Plc 3.25% EUR 06/02/2031 | 850,000 | 903,463 | 0.08 |
| Contemporary Ruiding Development Ltd 2.625% USD 17/09/2030 | 1,100,000 | 932,756 | 0.08 |
| Coventry Building Society FRN 6.875% GBP Perpetual | 4,000,000 | 5,000,743 | 0.45 |
| Galaxy Pipeline Assets Bidco Ltd 2.16% USD 31/03/2034 | 1,953,712 | 1,680,445 | 0.15 |
| Galaxy Pipeline Assets Bidco Ltd 2.94% USD 30/09/2040 | 3,222,996 | 2,578,541 | 0.23 |
| GlaxoSmithKline Capital Plc 1.625% GBP 12/05/2035 | 500,000 | 454,891 | 0.04 |
| Heathrow Funding Ltd 1.5% EUR 11/02/2030 | 1,100,000 | 1,043,068 | 0.09 |
| Heathrow Funding Ltd 2.625% GBP 16/03/2028 | 1,500,000 | 1,676,689 | 0.15 |
| Heathrow Funding Ltd 4.5% EUR 11/07/2033 | 1,000,000 | 1,123,116 | 0.10 |
| HSBC Bank Capital Funding Sterling 1 LP FRN 5.844% GBP Perpetual | 1,842,000 | 2,411,194 | 0.21 |
| HSBC Capital Funding Dollar 1 LP FRN 10.176% USD Perpetual | 3,177,000 | 4,002,210 | 0.36 |
| HSBC Holdings Plc FRN 5.21% USD 11/08/2028 | 1,800,000 | 1,784,412 | 0.16 |
| HSBC Holdings Plc FRN 5.546% USD 04/03/2030 | 2,500,000 | 2,498,916 | 0.22 |
| HSBC Holdings Plc 5.75% GBP 20/12/2027 | 2,463,000 | 3,149,817 | 0.28 |
| HSBC Holdings Plc 6% GBP 29/03/2040 | 921,000 | 1,126,232 | 0.10 |
| HSBC Holdings Plc FRN 6.364% EUR 16/11/2032 | 2,200,000 | 2,512,355 | 0.22 |
| HSBC Holdings Plc FRN 6.547% USD 20/06/2034 | 3,500,000 | 3,572,123 | 0.32 |
| HSBC Holdings Plc 6.75% GBP 11/09/2028 | 1,350,000 | 1,772,252 | 0.16 |
| HSBC Holdings Plc FRN 6.8% GBP 14/09/2031 | 450,000 | 599,193 | 0.05 |
| Huarong Finance 2019 Co Ltd 3.75% USD 29/05/2024 | 3,000,000 | 2,980,500 | 0.26 |
| Lloyds Banking Group Plc FRN 1.985% GBP 15/12/2031 | 900,000 | 1,017,358 | 0.09 |
| Lloyds Banking Group Plc FRN 5.462% USD 05/01/2028 | 1,000,000 | 997,048 | 0.09 |
| Lloyds Banking Group Plc FRN 5.871% USD 06/03/2029 | 3,000,000 | 3,028,644 | 0.27 |
| Motability Operations Group Plc 3.625% EUR 24/07/2029 | 1,550,000 | 1,679,769 | 0.15 |
| National Grid Plc 0.553% EUR 18/09/2029 | 500,000 | 455,837 | 0.04 |
| National Grid Plc 5.602% USD 12/06/2028 | 1,250,000 | 1,265,447 | 0.11 |
| Nationwide Building Society 4% USD 14/09/2026 | 1,350,000 | 1,292,530 | 0.12 |
| Nationwide Building Society 4.85% USD 27/07/2027 | 1,800,000 | 1,778,687 | 0.16 |
| Nationwide Building Society FRN 5.75% GBP Perpetual | 3,223,000 | 3,779,678 | 0.34 |
| Nationwide Building Society FRN 5.875% GBP Perpetual | 3,315,000 | 4,121,510 | 0.37 |
| NatWest Group Plc FRN 3.622% GBP 14/08/2030 | 3,000,000 | 3,657,942 | 0.33 |
| NatWest Group Plc FRN 5.847% USD 02/03/2027 | 750,000 | 753,200 | 0.07 |
| NatWest Group Plc FRN 6.016% USD 02/03/2034 | 1,200,000 | 1,223,550 | 0.11 |
| NatWest Group Plc FRN 7.416% GBP 06/06/2033 | 600,000 | 779,004 | 0.07 |
| NGG Finance Plc FRN 5.625% GBP 18/06/2073 | 4,144,000 | 5,183,391 | 0.46 |
| Panther Ventures Ltd 3.8% USD Perpetual | 1,300,000 | 847,980 | 0.08 |
| Pension Insurance Corp Plc 3.625% GBP 21/10/2032 | 900,000 | 901,813 | 0.08 |
| Pension Insurance Corp Plc 5.625% GBP 20/09/2030 | 1,198,000 | 1,426,840 | 0.13 |
| Pension Insurance Corp Plc 8% GBP 13/11/2033 | 1,600,000 | 2,138,238 | 0.19 |

Invesco Global Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED KINGDOM (continued) | | | |
| Prudential Funding Asia Plc FRN 2.95% USD 03/11/2033 | 1,800,000 | 1,588,500 | 0.14 |
| Rothesay Life Plc 3.375% GBP 12/07/2026 | 900,000 | 1,076,429 | 0.10 |
| Rothesay Life Plc FRN 5.5% GBP 17/09/2029 | 900,000 | 1,133,205 | 0.10 |
| Rothesay Life Plc 7.734% GBP 16/05/2033 | 1,589,000 | 2,118,462 | 0.19 |
| Santander UK Group Holdings Plc FRN 2.469% USD 11/01/2028 | 1,000,000 | 910,581 | 0.08 |
| Santander UK Group Holdings Plc FRN 6.534% USD 10/01/2029 | 1,800,000 | 1,846,365 | 0.16 |
| Santander UK Group Holdings Plc FRN 6.75% GBP Perpetual | 778,000 | 983,515 | 0.09 |
| Santander UK Plc 10.063% GBP Perpetual | 2,533,000 | 4,211,089 | 0.37 |
| Standard Chartered Plc FRN 3.516% USD 12/02/2030 | 1,550,000 | 1,498,286 | 0.13 |
| Standard Chartered Plc 144A 4.3% USD 19/02/2027 | 1,000,000 | 960,625 | 0.09 |
| Standard Chartered Plc FRN 4.644% USD 01/04/2031 | 2,763,000 | 2,616,382 | 0.23 |
| Standard Chartered Plc 5.125% GBP 06/06/2034 | 1,290,000 | 1,507,545 | 0.13 |
| Standard Chartered Plc FRN 6.187% USD 06/07/2027 | 950,000 | 959,781 | 0.09 |
| Standard Chartered Plc FRN 6.296% USD 06/07/2034 | 1,128,000 | 1,159,409 | 0.10 |
| Standard Chartered Plc FRN 7.75% USD Perpetual | 3,400,000 | 3,452,588 | 0.31 |
| State Grid Overseas Investment BV Ltd 1.303% EUR 05/08/2032 | 1,842,000 | 1,641,893 | 0.15 |
| Thames Water Utilities Finance Plc 0.875% EUR 31/01/2028 | 525,000 | 477,775 | 0.04 |
| Thames Water Utilities Finance Plc 4.375% EUR 18/01/2031 | 673,000 | 674,482 | 0.06 |
| Tritax EuroBox Plc 0.95% EUR 02/06/2026 | 925,000 | 917,160 | 0.08 |
| Vodafone Group Plc FRN 2.625% EUR 27/08/2080 | 1,842,000 | 1,906,228 | 0.17 |
| Vodafone Group Plc 2.875% EUR 20/11/2037 | 834,000 | 811,780 | 0.07 |
| Vodafone Group Plc 3.375% GBP 08/08/2049 | 350,000 | 297,267 | 0.03 |
| Vodafone Group Plc 4.25% USD 17/09/2050 | 2,303,000 | 1,802,597 | 0.16 |
| Vodafone Group Plc 4.875% USD 19/06/2049 | 1,522,000 | 1,319,003 | 0.12 |
| Vodafone Group Plc FRN 4.875% GBP 03/10/2078 | 1,290,000 | 1,599,358 | 0.14 |
| Vodafone Group Plc FRN 6.5% EUR 30/08/2084 | 1,070,000 | 1,233,934 | 0.11 |
| Whitbread Group Plc 2.375% GBP 31/05/2027 | 2,500,000 | 2,858,381 | 0.25 |
| Whitbread Group Plc 3% GBP 31/05/2031 | 775,000 | 833,254 | 0.07 |
| Yorkshire Building Society FRN 7.375% GBP 12/09/2027 | 650,000 | 844,122 | 0.08 |
| | | 153,479,021 | 13.67 |
| UNITED STATES | | | |
| AbbVie Inc 4.5% USD 14/05/2035 | 1,003,000 | 954,332 | 0.09 |
| AbbVie Inc 4.55% USD 15/03/2035 | 461,000 | 441,136 | 0.04 |
| AbbVie Inc 4.875% USD 14/11/2048 | 1,900,000 | 1,792,168 | 0.16 |
| AbbVie Inc 5.05% USD 15/03/2034 | 947,000 | 951,212 | 0.09 |
| AbbVie Inc 5.4% USD 15/03/2054 | 1,420,000 | 1,437,364 | 0.13 |
| Air Lease Corp 3.625% USD 01/04/2027 | 921,000 | 863,539 | 0.08 |
| Air Products and Chemicals Inc 4% EUR 03/03/2035 | 1,221,000 | 1,344,946 | 0.12 |
| Amazon.com Inc 2.7% USD 03/06/2060 | 850,000 | 522,977 | 0.05 |
| American Honda Finance Corp 5.65% USD 15/11/2028 | 1,000,000 | 1,029,615 | 0.09 |
| American Tower Corp 0.95% EUR 05/10/2030 | 500,000 | 451,290 | 0.04 |
| Amgen Inc 2.8% USD 15/08/2041 | 2,763,000 | 1,957,298 | 0.17 |
| Amgen Inc 3% USD 15/01/2052 | 1,600,000 | 1,061,997 | 0.09 |
| Amgen Inc 3.375% USD 21/02/2050 | 825,000 | 589,154 | 0.05 |
| Amgen Inc 5.15% USD 02/03/2028 | 2,000,000 | 2,004,850 | 0.18 |
| Amgen Inc 5.25% USD 02/03/2030 | 921,000 | 927,958 | 0.08 |
| Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc 4.7% USD 01/02/2036 | 717,000 | 685,445 | 0.06 |
| Anheuser-Busch InBev Worldwide Inc 5.8% USD 23/01/2059 | 2,000,000 | 2,116,093 | 0.19 |
| Apollo Management Holdings LP 5% USD 15/03/2048 | 1,842,000 | 1,665,751 | 0.15 |
| Astrazeneca Finance LLC 4.875% USD 03/03/2028 | 1,000,000 | 999,557 | 0.09 |
| Astrazeneca Finance LLC 4.875% USD 03/03/2033 | 1,750,000 | 1,744,377 | 0.16 |
| Astrazeneca Finance LLC 4.9% USD 03/03/2030 | 1,750,000 | 1,754,784 | 0.16 |
| AT&T Inc 1.8% EUR 14/09/2039 | 2,042,000 | 1,645,789 | 0.15 |
| AT&T Inc 3.5% USD 15/09/2053 | 2,763,000 | 1,895,579 | 0.17 |
| AT&T Inc 3.65% USD 01/06/2051 | 1,842,000 | 1,319,530 | 0.12 |
| AT&T Inc 3.85% USD 01/06/2060 | 1,612,000 | 1,133,218 | 0.10 |
| AT&T Inc 3.95% EUR 30/04/2031 | 625,000 | 686,204 | 0.06 |
| AT&T Inc 4.3% EUR 18/11/2034 | 950,000 | 1,053,518 | 0.09 |
| AT&T Inc 5.4% USD 15/02/2034 | 1,842,000 | 1,840,820 | 0.16 |
| Athene Holding Ltd 3.95% USD 25/05/2051 | 921,000 | 674,731 | 0.06 |
| Bank of America Corp FRN 0.654% EUR 26/10/2031 | 900,000 | 790,034 | 0.07 |
| Bank of America Corp FRN 1.922% USD 24/10/2031 | 1,842,000 | 1,486,623 | 0.13 |
| Bank of America Corp FRN 2.482% USD 21/09/2036 | 2,763,000 | 2,179,023 | 0.19 |
| Bank of America Corp FRN 2.676% USD 19/06/2041 | 3,223,000 | 2,260,402 | 0.20 |

Invesco Global Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| Bank of America Corp FRN 2.824% EUR 27/04/2033 | 600,000 | 597,282 | 0.05 |
| Bank of America Corp FRN 2.831% USD 24/10/2051 | 1,700,000 | 1,090,714 | 0.10 |
| Bank of America Corp FRN 4.948% USD 22/07/2028 | 2,763,000 | 2,738,533 | 0.24 |
| Bank of America Corp FRN 5.015% USD 22/07/2033 | 3,000,000 | 2,926,063 | 0.26 |
| Bank of America Corp FRN 5.202% USD 25/04/2029 | 1,152,000 | 1,145,978 | 0.10 |
| Bank of America Corp FRN 5.288% USD 25/04/2034 | 1,152,000 | 1,134,950 | 0.10 |
| Bayer US Finance LLC 6.125% USD 21/11/2026 | 1,168,000 | 1,176,267 | 0.11 |
| Bayer US Finance LLC 6.25% USD 21/01/2029 | 1,006,000 | 1,015,525 | 0.09 |
| Berkshire Hathaway Finance Corp 2.85% USD 15/10/2050 | 850,000 | 559,728 | 0.05 |
| Blackstone Holdings Finance Co LLC 144A 2.8% USD 30/09/2050 | 921,000 | 561,619 | 0.05 |
| Blackstone Private Credit Fund 2.625% USD 15/12/2026 | 1,000,000 | 903,543 | 0.08 |
| Boardwalk Pipelines LP 3.4% USD 15/02/2031 | 2,000,000 | 1,765,133 | 0.16 |
| Booking Holdings Inc 3.5% EUR 01/03/2029 | 1,450,000 | 1,567,862 | 0.14 |
| Booking Holdings Inc 3.625% EUR 01/03/2032 | 650,000 | 700,739 | 0.06 |
| Booking Holdings Inc 4.5% EUR 15/11/2031 | 1,000,000 | 1,138,193 | 0.10 |
| Booking Holdings Inc 4.75% EUR 15/11/2034 | 1,842,000 | 2,143,860 | 0.19 |
| BP Capital Markets America Inc 2.772% USD 10/11/2050 | 921,000 | 585,304 | 0.05 |
| BP Capital Markets America Inc 2.939% USD 04/06/2051 | 1,200,000 | 787,318 | 0.07 |
| BP Capital Markets America Inc 3% USD 24/02/2050 | 921,000 | 613,574 | 0.05 |
| Bristol-Myers Squibb Co 4.25% USD 26/10/2049 | 2,763,000 | 2,300,030 | 0.21 |
| British Airways 2019-1 Class A Pass Through Trust 3.35% USD 15/06/2029 | 865,139 | 796,023 | 0.07 |
| British Airways 2019-1 Class AA Pass Through Trust 3.3% USD 15/12/2032 | 2,258,917 | 2,023,135 | 0.18 |
| Broadcom Inc 144A 2.6% USD 15/02/2033 | 2,303,000 | 1,844,750 | 0.16 |
| Broadcom Inc 4.75% USD 15/04/2029 | 691,000 | 678,943 | 0.06 |
| Cardinal Health Inc 4.368% USD 15/06/2047 | 1,000,000 | 820,958 | 0.07 |
| Carlyle Finance LLC 5.65% USD 15/09/2048 | 1,432,000 | 1,338,772 | 0.12 |
| Carlyle Holdings II Finance LLC 144A 5.625% USD 30/03/2043 | 1,382,000 | 1,311,631 | 0.12 |
| Carrier Global Corp 4.125% EUR 29/05/2028 | 725,000 | 796,680 | 0.07 |
| Charter Communications Operating LLC / Charter Communications Operating Capital 3.5% USD 01/03/2042 | 2,763,000 | 1,820,311 | 0.16 |
| Charter Communications Operating LLC / Charter Communications Operating Capital 5.05% USD 30/03/2029 | 553,000 | 529,042 | 0.05 |
| Chubb INA Holdings Inc 2.5% EUR 15/03/2038 | 1,863,000 | 1,732,368 | 0.15 |
| Cigna Group/The 4.8% USD 15/07/2046 | 1,612,000 | 1,446,433 | 0.13 |
| Cisco Systems Inc 5.05% USD 26/02/2034 | 755,000 | 758,893 | 0.07 |
| Citigroup Inc FRN 3.875% USD Perpetual | 1,842,000 | 1,727,380 | 0.15 |
| Citigroup Inc FRN 3.98% USD 20/03/2030 | 1,152,000 | 1,079,992 | 0.10 |
| Citigroup Inc 4.125% USD 25/07/2028 | 1,290,000 | 1,227,525 | 0.11 |
| Citigroup Inc 4.45% USD 29/09/2027 | 1,842,000 | 1,784,560 | 0.16 |
| Citigroup Inc 4.75% USD 18/05/2046 | 1,003,000 | 885,933 | 0.08 |
| Citigroup Inc 5.875% GBP 01/07/2024 | 921,000 | 1,164,150 | 0.10 |
| Citigroup Inc FRN 6.174% USD 25/05/2034 | 2,026,000 | 2,040,701 | 0.18 |
| Coca-Cola Co/The 2.75% USD 01/06/2060 | 850,000 | 540,645 | 0.05 |
| Comcast Corp 2.8% USD 15/01/2051 | 1,382,000 | 863,436 | 0.08 |
| Comcast Corp 2.887% USD 01/11/2051 | 1,474,000 | 930,702 | 0.08 |
| Comcast Corp 3.75% USD 01/04/2040 | 921,000 | 753,170 | 0.07 |
| Comcast Corp 5.35% USD 15/05/2053 | 1,152,000 | 1,118,442 | 0.10 |
| CVS Health Corp 4.125% USD 01/04/2040 | 1,290,000 | 1,060,877 | 0.09 |
| CVS Health Corp 4.25% USD 01/04/2050 | 1,326,000 | 1,058,416 | 0.09 |
| CVS Health Corp 5.05% USD 25/03/2048 | 1,055,000 | 939,311 | 0.08 |
| CVS Health Corp 5.125% USD 21/02/2030 | 921,000 | 916,580 | 0.08 |
| CVS Health Corp 5.25% USD 30/01/2031 | 1,000,000 | 999,344 | 0.09 |
| CVS Health Corp 5.25% USD 21/02/2033 | 3,250,000 | 3,214,277 | 0.29 |
| CVS Health Corp 5.875% USD 01/06/2053 | 1,152,000 | 1,148,183 | 0.10 |
| Delta Air Lines 2020-1 Class A Pass Through Trust 2.5% USD 10/06/2028 | 1,574,662 | 1,406,106 | 0.13 |
| Depository Trust & Clearing Corp/The 144A FRN 3.375% USD Perpetual | 1,250,000 | 1,107,346 | 0.10 |
| Dresdner Funding Trust I 8.151% USD 30/06/2031 | 5,525,000 | 6,103,744 | 0.54 |
| Eli Lilly & Co 4.875% USD 27/02/2053 | 1,214,000 | 1,170,338 | 0.10 |
| Eli Lilly & Co 5% USD 27/02/2026 | 1,000,000 | 1,000,129 | 0.09 |
| Enel Finance America LLC 144A 7.1% USD 14/10/2027 | 2,300,000 | 2,420,331 | 0.22 |
| Enterprise Products Operating LLC 3.2% USD 15/02/2052 | 2,600,000 | 1,778,348 | 0.16 |
| Enterprise Products Operating LLC 4.2% USD 31/01/2050 | 1,000,000 | 828,060 | 0.07 |
| FedEx Corp 4.4% USD 15/01/2047 | 1,000,000 | 828,471 | 0.07 |
| Ford Motor Credit Co LLC 2.748% GBP 14/06/2024 | 1,635,000 | 2,050,796 | 0.18 |
| Ford Motor Credit Co LLC 2.9% USD 16/02/2028 | 1,300,000 | 1,166,602 | 0.10 |
| Ford Motor Credit Co LLC 3.375% USD 13/11/2025 | 1,800,000 | 1,727,398 | 0.15 |

Invesco Global Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| Ford Motor Credit Co LLC 4.445% EUR 14/02/2030 | 1,025,000 | 1,106,578 | 0.10 |
| Ford Motor Credit Co LLC 6.8% USD 12/05/2028 | 1,000,000 | 1,033,017 | 0.09 |
| Ford Motor Credit Co LLC 6.86% GBP 05/06/2026 | 3,000,000 | 3,886,044 | 0.35 |
| Fresenius Medical Care US Finance III Inc 3.75% USD 15/06/2029 | 2,026,000 | 1,801,887 | 0.16 |
| General Motors Financial Co Inc 4.5% EUR 22/11/2027 | 1,500,000 | 1,657,267 | 0.15 |
| General Motors Financial Co Inc 5.15% GBP 15/08/2026 | 1,359,000 | 1,701,323 | 0.15 |
| General Motors Financial Co Inc 5.4% USD 06/04/2026 | 1,842,000 | 1,843,742 | 0.16 |
| General Motors Financial Co Inc 5.8% USD 23/06/2028 | 1,000,000 | 1,015,820 | 0.09 |
| General Motors Financial Co Inc 5.85% USD 06/04/2030 | 2,072,000 | 2,100,393 | 0.19 |
| Gilead Sciences Inc 4.75% USD 01/03/2046 | 1,200,000 | 1,089,014 | 0.10 |
| Global Atlantic Fin Co 144A FRN 4.7% USD 15/10/2051 | 1,382,000 | 1,220,754 | 0.11 |
| Goldman Sachs Group Inc/The 0.875% EUR 21/01/2030 | 1,000,000 | 919,996 | 0.08 |
| Goldman Sachs Group Inc/The 3.8% USD 15/03/2030 | 1,612,000 | 1,498,334 | 0.13 |
| Goldman Sachs Group Inc/The FRN 3.814% USD 23/04/2029 | 2,072,000 | 1,957,786 | 0.17 |
| Goldman Sachs Group Inc/The FRN 4.017% USD 31/10/2038 | 1,031,000 | 882,996 | 0.08 |
| Goldman Sachs Group Inc/The 4.8% USD 08/07/2044 | 967,000 | 883,192 | 0.08 |
| Guardian Life Insurance Co of America/The 3.7% USD 22/01/2070 | 1,309,000 | 857,428 | 0.08 |
| HCA Inc 5.2% USD 01/06/2028 | 1,500,000 | 1,497,357 | 0.13 |
| HCA Inc 5.5% USD 01/06/2033 | 1,250,000 | 1,243,594 | 0.11 |
| Hyundai Capital America 2.1% USD 15/09/2028 | 2,072,000 | 1,807,767 | 0.16 |
| Hyundai Capital America 5.25% USD 08/01/2027 | 1,185,000 | 1,181,689 | 0.11 |
| Hyundai Capital America 144A 5.6% USD 30/03/2028 | 691,000 | 697,450 | 0.06 |
| Intercontinental Exchange Inc 2.65% USD 15/09/2040 | 850,000 | 601,891 | 0.05 |
| Intercontinental Exchange Inc 3% USD 15/09/2060 | 1,842,000 | 1,147,148 | 0.10 |
| International Business Machines Corp 4.25% USD 15/05/2049 | 2,250,000 | 1,884,462 | 0.17 |
| John Deere Capital Corp 4.9% USD 03/03/2028 | 750,000 | 754,152 | 0.07 |
| JPMorgan Chase & Co FRN 2.522% USD 22/04/2031 | 1,612,000 | 1,380,472 | 0.12 |
| JPMorgan Chase & Co FRN 2.525% USD 19/11/2041 | 2,000,000 | 1,373,287 | 0.12 |
| JPMorgan Chase & Co FRN 2.58% USD 22/04/2032 | 921,000 | 770,438 | 0.07 |
| JPMorgan Chase & Co FRN 2.956% USD 13/05/2031 | 2,000,000 | 1,738,997 | 0.16 |
| JPMorgan Chase & Co FRN 4.565% USD 14/06/2030 | 750,000 | 727,012 | 0.07 |
| JPMorgan Chase & Co FRN 5.35% USD 01/06/2034 | 3,000,000 | 2,985,282 | 0.27 |
| JPMorgan Chase & Co FRN 6.07% USD 22/10/2027 | 1,059,000 | 1,080,642 | 0.10 |
| JPMorgan Chase & Co FRN 8.868% USD Perpetual | 1,842,000 | 1,856,406 | 0.17 |
| JPMorgan Chase Bank NA 5.11% USD 08/12/2026 | 708,000 | 709,359 | 0.06 |
| Kimco Realty OP LLC 2.25% USD 01/12/2031 | 1,382,000 | 1,101,622 | 0.10 |
| Kimco Realty OP LLC 2.7% USD 01/10/2030 | 1,612,000 | 1,370,057 | 0.12 |
| Kinder Morgan Inc 2% USD 15/02/2031 | 921,000 | 746,567 | 0.07 |
| Kinder Morgan Inc 3.25% USD 01/08/2050 | 1,842,000 | 1,189,400 | 0.11 |
| Kinder Morgan Inc 4.8% USD 01/02/2033 | 2,250,000 | 2,128,566 | 0.19 |
| Kinder Morgan Inc 5.45% USD 01/08/2052 | 1,658,000 | 1,529,027 | 0.14 |
| Lowe's Cos Inc 3% USD 15/10/2050 | 1,009,000 | 650,154 | 0.06 |
| Lowe's Cos Inc 5.625% USD 15/04/2053 | 2,993,000 | 2,962,346 | 0.26 |
| Mars Inc 144A 4.75% USD 20/04/2033 | 3,000,000 | 2,921,428 | 0.26 |
| Massachusetts Mutual Life Insurance Co 144A 3.2% USD 01/12/2061 | 2,763,000 | 1,728,482 | 0.15 |
| Massachusetts Mutual Life Insurance Co 144A 3.729% USD 15/10/2070 | 1,147,000 | 775,586 | 0.07 |
| Massachusetts Mutual Life Insurance Co 4.9% USD 01/04/2077 | 283,000 | 236,014 | 0.02 |
| Massachusetts Mutual Life Insurance Co 144A FRN 5.077% USD 15/02/2069 | 2,303,000 | 2,038,961 | 0.18 |
| Mastercard Inc 4.85% USD 09/03/2033 | 1,010,000 | 1,008,189 | 0.09 |
| McDonald's Corp 3.625% EUR 28/11/2027 | 1,550,000 | 1,681,935 | 0.15 |
| McDonald's Corp 3.875% EUR 20/02/2031 | 1,825,000 | 2,000,446 | 0.18 |
| McDonald's Corp 4.125% EUR 28/11/2035 | 1,450,000 | 1,589,432 | 0.14 |
| McDonald's Corp 5.15% USD 09/09/2052 | 1,612,000 | 1,532,967 | 0.14 |
| Meta Platforms Inc 3.85% USD 15/08/2032 | 1,000,000 | 927,410 | 0.08 |
| Meta Platforms Inc 4.45% USD 15/08/2052 | 3,000,000 | 2,608,470 | 0.23 |
| Meta Platforms Inc 5.6% USD 15/05/2053 | 1,421,000 | 1,468,585 | 0.13 |
| MetLife Inc 5.25% USD 15/01/2054 | 2,200,000 | 2,133,536 | 0.19 |
| Metropolitan Life Global Funding I 3.75% EUR 05/12/2030 | 2,250,000 | 2,450,941 | 0.22 |
| Moody's Corp 2.75% USD 19/08/2041 | 1,842,000 | 1,287,639 | 0.11 |
| Morgan Stanley FRN 0.495% EUR 26/10/2029 | 2,303,000 | 2,132,434 | 0.19 |
| Morgan Stanley FRN 2.484% USD 16/09/2036 | 2,000,000 | 1,566,766 | 0.14 |
| Morgan Stanley FRN 2.802% USD 25/01/2052 | 500,000 | 320,591 | 0.03 |
| Morgan Stanley FRN 5.164% USD 20/04/2029 | 2,763,000 | 2,745,864 | 0.24 |
| Morgan Stanley FRN 5.25% USD 21/04/2034 | 921,000 | 903,540 | 0.08 |

Invesco Global Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| Morgan Stanley FRN 5.789% GBP 18/11/2033 | 1,000,000 | 1,296,183 | 0.12 |
| Morgan Stanley FRN 5.948% USD 19/01/2038 | 652,000 | 651,035 | 0.06 |
| MPLX LP 2.65% USD 15/08/2030 | 921,000 | 784,546 | 0.07 |
| MPLX LP 4.25% USD 01/12/2027 | 921,000 | 891,559 | 0.08 |
| MPLX LP 4.5% USD 15/04/2038 | 921,000 | 803,576 | 0.07 |
| Nasdaq Inc 4.5% EUR 15/02/2032 | 525,000 | 589,704 | 0.05 |
| Nasdaq Inc 5.95% USD 15/08/2053 | 1,029,000 | 1,061,620 | 0.09 |
| New York Life Global Funding 4.95% GBP 07/12/2029 | 825,000 | 1,047,220 | 0.09 |
| New York Life Insurance Co 144A 3.75% USD 15/05/2050 | 1,164,000 | 885,781 | 0.08 |
| New York Life Insurance Co 4.45% USD 15/05/2069 | 1,903,000 | 1,533,317 | 0.14 |
| New York Life Insurance Co 144A 4.45% USD 15/05/2069 | 1,842,000 | 1,484,167 | 0.13 |
| Norfolk Southern Corp 5.05% USD 01/08/2030 | 757,000 | 756,375 | 0.07 |
| Oracle Corp 3.85% USD 01/04/2060 | 1,382,000 | 958,911 | 0.09 |
| Pacific Life Corp 144A 3.35% USD 15/09/2050 | 1,382,000 | 950,689 | 0.08 |
| Prologis Euro Finance LLC 3.875% EUR 31/01/2030 | 950,000 | 1,036,916 | 0.09 |
| Prologis Euro Finance LLC 4.25% EUR 31/01/2043 | 975,000 | 1,024,341 | 0.09 |
| Realty Income Corp 5.75% GBP 05/12/2031 | 2,000,000 | 2,562,422 | 0.23 |
| Roche Holdings Inc 144A 5.593% USD 13/11/2033 | 1,390,000 | 1,450,835 | 0.13 |
| Rockwell Automation Inc 2.8% USD 15/08/2061 | 921,000 | 543,437 | 0.05 |
| Solventum Corp 5.4% USD 01/03/2029 | 1,080,000 | 1,077,767 | 0.10 |
| Solventum Corp 5.45% USD 25/02/2027 | 672,000 | 673,767 | 0.06 |
| Solventum Corp 5.6% USD 23/03/2034 | 681,000 | 676,976 | 0.06 |
| Solventum Corp 5.9% USD 30/04/2054 | 754,000 | 740,100 | 0.07 |
| Stanley Black & Decker Inc FRN 4% USD 15/03/2060 | 1,000,000 | 891,123 | 0.08 |
| Starbucks Corp 3.5% USD 15/11/2050 | 1,200,000 | 875,508 | 0.08 |
| Starbucks Corp 4.75% USD 15/02/2026 | 1,000,000 | 993,556 | 0.09 |
| Tapestry Inc 5.375% EUR 27/11/2027 | 1,050,000 | 1,171,821 | 0.10 |
| Tapestry Inc 7% USD 27/11/2026 | 478,000 | 491,046 | 0.04 |
| Tapestry Inc 7.05% USD 27/11/2025 | 360,000 | 366,862 | 0.03 |
| Tapestry Inc 7.35% USD 27/11/2028 | 627,000 | 656,720 | 0.06 |
| Teachers Insurance & Annuity Association of America 144A 3.3% USD 15/05/2050 | 1,484,000 | 1,031,441 | 0.09 |
| Teachers Insurance & Annuity Association of America 4.27% USD 15/05/2047 | 3,223,000 | 2,646,338 | 0.24 |
| Thermo Fisher Scientific Inc 5.2% USD 31/01/2034 | 710,000 | 718,642 | 0.06 |
| Tiffany & Co 4.9% USD 01/10/2044 | 921,000 | 856,716 | 0.08 |
| United Airlines 2016-2 Class B Pass Through Trust 3.65% USD 07/10/2025 | 1,231,319 | 1,174,909 | 0.10 |
| United Airlines 2019-1 Class A Pass Through Trust 4.15% USD 25/08/2031 | 1,008,593 | 937,815 | 0.08 |
| United Airlines 2020-1 Class A Pass Through Trust 5.875% USD 15/10/2027 | 827,778 | 836,141 | 0.07 |
| United States Treasury Note/Bond 3.625% USD 15/02/2053 | 1,300,000 | 1,128,105 | 0.10 |
| United States Treasury Note/Bond 3.75% USD 31/12/2028 | 13,000,000 | 12,691,758 | 1.13 |
| United States Treasury Note/Bond 4% USD 15/02/2034 | 2,500,000 | 2,445,117 | 0.22 |
| United States Treasury Note/Bond 4.125% USD 15/08/2053 | 3,300,000 | 3,137,320 | 0.28 |
| UnitedHealth Group Inc 3.125% USD 15/05/2060 | 921,000 | 609,818 | 0.05 |
| UnitedHealth Group Inc 4.25% USD 15/01/2029 | 1,000,000 | 974,535 | 0.09 |
| UnitedHealth Group Inc 4.5% USD 15/04/2033 | 1,012,000 | 970,357 | 0.09 |
| UnitedHealth Group Inc 5.05% USD 15/04/2053 | 1,250,000 | 1,185,680 | 0.11 |
| UnitedHealth Group Inc 5.875% USD 15/02/2053 | 500,000 | 534,873 | 0.05 |
| Verizon Communications Inc 1.5% USD 18/09/2030 | 921,000 | 739,183 | 0.07 |
| Verizon Communications Inc 1.75% USD 20/01/2031 | 1,842,000 | 1,475,465 | 0.13 |
| Verizon Communications Inc 1.85% EUR 18/05/2040 | 900,000 | 732,071 | 0.07 |
| Verizon Communications Inc 1.875% GBP 19/09/2030 | 1,067,000 | 1,110,414 | 0.10 |
| Verizon Communications Inc 2.65% USD 20/11/2040 | 3,684,000 | 2,544,172 | 0.23 |
| Verizon Communications Inc 2.875% EUR 15/01/2038 | 2,303,000 | 2,193,888 | 0.20 |
| Verizon Communications Inc 2.875% USD 20/11/2050 | 4,000,000 | 2,553,880 | 0.23 |
| Verizon Communications Inc 3.125% GBP 02/11/2035 | 500,000 | 511,354 | 0.05 |
| Verizon Communications Inc 5.5% USD 23/02/2054 | 1,750,000 | 1,726,504 | 0.15 |
| Viatis Inc 2.7% USD 22/06/2030 | 1,500,000 | 1,264,322 | 0.11 |
| Walt Disney Co/The 3.8% USD 13/05/2060 | 1,658,000 | 1,256,919 | 0.11 |
| Warnermedia Holdings Inc 5.05% USD 15/03/2042 | 900,000 | 753,185 | 0.07 |
| Warnermedia Holdings Inc 5.141% USD 15/03/2052 | 900,000 | 723,501 | 0.06 |
| Wells Fargo & Co FRN 3.068% USD 30/04/2041 | 1,842,000 | 1,359,984 | 0.12 |
| Wells Fargo & Co FRN 3.9% USD Perpetual | 900,000 | 846,405 | 0.08 |
| Wells Fargo & Co 4.875% GBP 29/11/2035 | 1,150,000 | 1,325,758 | 0.12 |
| Wells Fargo & Co FRN 5.389% USD 24/04/2034 | 1,184,000 | 1,165,174 | 0.10 |
| Williams Cos Inc/The 4.65% USD 15/08/2032 | 1,000,000 | 953,166 | 0.09 |

Invesco Global Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|----------------------|-----------------|
| UNITED STATES (continued) | | | |
| Williams Cos Inc/The 5.3% USD 15/08/2052 | 500,000 | 465,927 | 0.04 |
| Williams Cos Inc/The 5.65% USD 15/03/2033 | 1,253,000 | 1,273,664 | 0.11 |
| | | 309,065,073 | 27.53 |
| TOTAL BONDS | | 1,078,343,183 | 96.06 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| | | 1,078,343,183 | 96.06 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 19,680,517 | 19,680,517 | 1.75 |
| TOTAL OPEN-ENDED FUNDS | | 19,680,517 | 1.75 |
| Total Investments | | 1,098,023,700 | 97.81 |

²On 19 March 2023, UBS Group AG acquired Credit Suisse Group AG.

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Global Total Return (EUR) Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| AUSTRALIA | | | |
| Australia Government Bond 1.75% AUD 21/06/2051 | 31,000,000 | 10,606,455 | 0.64 |
| BRAZIL | | | |
| Brazil Notas do Tesouro Nacional Serie F 10% BRL 01/01/2025 | 72,400,000 | 13,630,513 | 0.83 |
| Brazil Notas do Tesouro Nacional Serie F 10% BRL 01/01/2027 | 76,800,000 | 14,459,339 | 0.88 |
| | | 28,089,852 | 1.71 |
| ETHIOPIA | | | |
| Ethiopia International Bond 6.625% USD 11/12/2024 | 8,000,000 | 5,104,010 | 0.31 |
| FRANCE | | | |
| AXA SA FRN 4.25% EUR 10/03/2043 | 5,990,000 | 5,806,107 | 0.35 |
| AXA SA FRN 6.375% EUR Perpetual | 4,643,000 | 4,761,629 | 0.29 |
| BNP Paribas SA FRN 4.125% EUR 26/09/2032 | 7,800,000 | 8,002,963 | 0.49 |
| BNP Paribas SA FRN 4.625% USD Perpetual | 2,800,000 | 2,078,833 | 0.13 |
| BNP Paribas SA FRN 7.375% EUR Perpetual | 8,800,000 | 9,262,000 | 0.56 |
| BPCE SA FRN 1.5% EUR 13/01/2042 | 3,400,000 | 3,071,254 | 0.19 |
| CNP Assurances SACA FRN 4.875% USD Perpetual | 7,800,000 | 5,971,656 | 0.36 |
| Credit Agricole SA FRN 7.25% EUR Perpetual | 6,500,000 | 6,773,975 | 0.41 |
| Danone SA 3.071% EUR 07/09/2032 | 7,800,000 | 7,551,843 | 0.46 |
| Electricite de France SA FRN 3% EUR Perpetual | 6,600,000 | 6,116,550 | 0.37 |
| Electricite de France SA FRN 7.5% EUR Perpetual | 1,800,000 | 1,965,150 | 0.12 |
| French Republic Government Bond OAT 144A 1.75% EUR 25/05/2066 | 14,000,000 | 9,323,469 | 0.57 |
| Orange SA FRN 5% EUR Perpetual | 2,800,000 | 2,848,706 | 0.17 |
| Orange SA FRN 5.375% EUR Perpetual | 4,900,000 | 5,100,189 | 0.31 |
| Pernod Ricard SA 3.75% EUR 15/09/2033 | 7,000,000 | 7,068,635 | 0.43 |
| RTE Reseau de Transport d'Electricite SADR 3.75% EUR 04/07/2035 | 5,900,000 | 5,933,127 | 0.36 |
| Schneider Electric SE 3.5% EUR 12/06/2033 | 4,400,000 | 4,413,530 | 0.27 |
| SCOR SE FRN 5.25% USD Perpetual | 8,800,000 | 6,788,991 | 0.41 |
| Societe Generale SA FRN 4.25% EUR 06/12/2030 | 7,400,000 | 7,405,550 | 0.45 |
| Societe Generale SA FRN 7.875% EUR Perpetual | 8,000,000 | 8,234,800 | 0.50 |
| TotalEnergies SE FRN 3.25% EUR Perpetual | 5,600,000 | 4,705,400 | 0.29 |
| Veolia Environnement SA FRN 2.5% EUR Perpetual | 8,400,000 | 7,513,800 | 0.46 |
| | | 130,698,157 | 7.95 |
| GERMANY | | | |
| Allianz SE FRN 2.625% EUR Perpetual | 3,600,000 | 2,793,960 | 0.17 |
| Allianz SE FRN 4.252% EUR 05/07/2052 | 7,000,000 | 6,807,120 | 0.41 |
| Bayer AG FRN 5.375% EUR 25/03/2082 | 6,500,000 | 6,024,850 | 0.37 |
| Bundesrepublik Deutschland Bundesanleihe 2.3% EUR 15/02/2033 | 120,000,000 | 118,583,032 | 7.21 |
| Bundesrepublik Deutschland Bundesanleihe 2.5% EUR 15/08/2046 | 14,000,000 | 13,673,870 | 0.83 |
| Commerzbank AG FRN 5.125% EUR 18/01/2030 | 2,700,000 | 2,781,679 | 0.17 |
| Commerzbank AG FRN 6.125% EUR Perpetual | 4,800,000 | 4,647,600 | 0.28 |
| Commerzbank AG FRN 6.5% EUR 06/12/2032 | 7,200,000 | 7,488,360 | 0.46 |
| Deutsche Bank AG FRN 4% EUR 24/06/2032 | 2,900,000 | 2,761,533 | 0.17 |
| Deutsche Bank AG FRN 10% EUR Perpetual | 2,000,000 | 2,092,000 | 0.13 |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen 144A FRN 5.875% USD 23/05/2042 | 7,000,000 | 6,536,686 | 0.40 |
| Robert Bosch GmbH 3.625% EUR 02/06/2030 | 3,400,000 | 3,420,281 | 0.21 |
| Robert Bosch GmbH 4.375% EUR 02/06/2043 | 1,700,000 | 1,753,312 | 0.11 |
| Vonovia SE 1.5% EUR 14/06/2041 | 1,300,000 | 817,449 | 0.05 |
| Vonovia SE 1.625% EUR 01/09/2051 | 22,800,000 | 12,692,156 | 0.77 |
| | | 192,873,888 | 11.74 |
| INDIA | | | |
| Export-Import Bank of India 5.5% USD 18/01/2033 | 6,477,000 | 6,030,638 | 0.37 |
| INDONESIA | | | |
| Pertamina Persero PT 6.45% USD 30/05/2044 | 4,800,000 | 4,622,459 | 0.28 |
| IRELAND | | | |
| Zurich Finance Ireland Designated Activity Co FRN 3% USD 19/04/2051 | 5,890,000 | 4,433,171 | 0.27 |

Invesco Global Total Return (EUR) Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|--|----------------|---------------------|-----------------|
| ITALY | | | |
| Banco BPM SpA FRN 7% EUR Perpetual | 4,000,000 | 4,000,000 | 0.25 |
| Enel SpA FRN 6.625% EUR Perpetual | 2,134,000 | 2,304,720 | 0.14 |
| Intesa Sanpaolo SpA FRN 6.375% EUR Perpetual | 4,777,000 | 4,651,604 | 0.28 |
| Intesa Sanpaolo SpA 144A FRN 7.778% USD 20/06/2054 | 15,749,000 | 14,677,197 | 0.89 |
| Intesa Sanpaolo SpA FRN 9.125% EUR Perpetual | 3,283,000 | 3,597,035 | 0.22 |
| Mediobanca Banca di Credito Finanziario SpA FRN 4.875% EUR 13/09/2027 | 3,517,000 | 3,585,177 | 0.22 |
| UniCredit SpA FRN 2.731% EUR 15/01/2032 | 9,388,000 | 8,906,865 | 0.54 |
| UniCredit SpA FRN 3.875% EUR Perpetual | 5,100,000 | 4,488,000 | 0.27 |
| | | 46,210,598 | 2.81 |
| LUXEMBOURG | | | |
| Blackstone Property Partners Europe Holdings Sarl 2.2% EUR 24/07/2025 | 3,900,000 | 3,769,840 | 0.23 |
| Medtronic Global Holdings SCA 3.375% EUR 15/10/2034 | 4,200,000 | 4,085,208 | 0.25 |
| Nestle Finance International Ltd 3% EUR 23/01/2031 | 7,308,000 | 7,199,907 | 0.44 |
| Puma International Financing SA 5% USD 24/01/2026 | 5,650,000 | 4,950,994 | 0.30 |
| | | 20,005,949 | 1.22 |
| MEXICO | | | |
| America Movil SAB de CV 2.875% USD 07/05/2030 | 3,722,000 | 3,011,830 | 0.18 |
| Banco Mercantil del Norte SA/Grand Cayman FRN 7.625% USD Perpetual | 4,700,000 | 4,231,668 | 0.26 |
| Banco Santander Mexico SA Institucion de Banca Multiple Grupo | | | |
| Financiero Santand 5.375% USD 17/04/2025 | 3,411,000 | 3,128,249 | 0.19 |
| Mexican Bonos 7.5% MXN 03/06/2027 | 565,000,000 | 28,927,809 | 1.76 |
| Mexican Bonos 7.75% MXN 13/11/2042 | 262,000,000 | 12,125,444 | 0.74 |
| Mexican Bonos 8.5% MXN 31/05/2029 | 173,000,000 | 9,085,887 | 0.55 |
| Mexico Government International Bond 2.125% EUR 25/10/2051 | 5,600,000 | 3,266,144 | 0.20 |
| Mexico Government International Bond 2.25% EUR 12/08/2036 | 8,400,000 | 6,490,554 | 0.40 |
| Mexico Government International Bond 2.875% EUR 08/04/2039 | 8,400,000 | 6,592,908 | 0.40 |
| | | 76,860,493 | 4.68 |
| NETHERLANDS | | | |
| Akelius Residential Property Financing BV 1.125% EUR 11/01/2029 | 2,200,000 | 1,841,227 | 0.11 |
| Cooperatieve Rabobank UA FRN 3.25% EUR Perpetual | 3,400,000 | 3,070,200 | 0.19 |
| Cooperatieve Rabobank UA FRN 4.375% EUR Perpetual | 4,400,000 | 4,125,000 | 0.25 |
| Enel Finance International NV 144A 2.25% USD 12/07/2031 | 1,800,000 | 1,328,396 | 0.08 |
| Enel Finance International NV 144A 5.5% USD 15/06/2052 | 2,300,000 | 1,948,317 | 0.12 |
| Enel Finance International NV 144A 7.75% USD 14/10/2052 | 4,705,000 | 5,175,162 | 0.32 |
| Haleon Netherlands Capital BV 2.125% EUR 29/03/2034 | 5,390,000 | 4,611,711 | 0.28 |
| Heimstaden Bostad Treasury BV 0.25% EUR 13/10/2024 | 6,400,000 | 6,156,608 | 0.37 |
| Heimstaden Bostad Treasury BV 1.375% EUR 03/03/2027 | 6,500,000 | 5,538,756 | 0.34 |
| Iberdrola International BV FRN 1.45% EUR Perpetual | 5,100,000 | 4,672,875 | 0.28 |
| Iberdrola International BV FRN 2.25% EUR Perpetual | 5,600,000 | 4,943,380 | 0.30 |
| ING Groep NV FRN 4.25% USD Perpetual | 10,000,000 | 6,758,597 | 0.41 |
| Koninklijke KPN NV FRN 6% EUR Perpetual | 5,824,000 | 6,094,234 | 0.37 |
| Repsol International Finance BV FRN 3.75% EUR Perpetual | 5,600,000 | 5,481,000 | 0.33 |
| Roche Finance Europe BV 3.355% EUR 27/02/2035 | 4,779,000 | 4,758,546 | 0.29 |
| Stellantis NV 2.75% EUR 01/04/2032 | 5,509,000 | 5,057,785 | 0.31 |
| Telefonica Europe BV FRN 6.135% EUR Perpetual | 7,200,000 | 7,313,184 | 0.45 |
| Telefonica Europe BV FRN 7.125% EUR Perpetual | 5,800,000 | 6,224,270 | 0.38 |
| Universal Music Group NV 3.75% EUR 30/06/2032 | 2,604,000 | 2,591,371 | 0.16 |
| Volkswagen International Finance NV FRN 7.5% EUR Perpetual | 2,800,000 | 3,002,342 | 0.18 |
| Volkswagen International Finance NV FRN 7.875% EUR Perpetual | 1,900,000 | 2,112,296 | 0.13 |
| | | 92,805,257 | 5.65 |
| PORTUGAL | | | |
| EDP - Energias de Portugal SA FRN 5.943% EUR 23/04/2083 | 2,100,000 | 2,176,650 | 0.13 |
| SOUTH AFRICA | | | |
| Absa Group Ltd FRN 6.375% USD Perpetual | 2,840,000 | 2,496,719 | 0.15 |
| Republic of South Africa Government Bond 7% ZAR 28/02/2031 | 131,000,000 | 5,180,955 | 0.32 |
| Republic of South Africa Government Bond 9% ZAR 31/01/2040 | 662,000,000 | 24,385,233 | 1.48 |
| Republic of South Africa Government International Bond 7.3% USD 20/04/2052 | 3,790,000 | 3,028,259 | 0.18 |
| | | 35,091,166 | 2.13 |

Invesco Global Total Return (EUR) Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|--|----------------|---------------------|-----------------|
| SPAIN | | | |
| Banco Bilbao Vizcaya Argentaria SA FRN 6% EUR Perpetual | 11,600,000 | 11,534,460 | 0.70 |
| Banco de Sabadell SA FRN 2.5% EUR 15/04/2031 | 3,900,000 | 3,715,160 | 0.23 |
| Banco de Sabadell SA FRN 5% EUR Perpetual | 3,600,000 | 3,164,544 | 0.19 |
| Banco de Sabadell SA FRN 5.75% EUR Perpetual | 4,200,000 | 3,976,497 | 0.24 |
| Banco Santander SA FRN 3.625% EUR Perpetual | 9,600,000 | 7,154,880 | 0.43 |
| Banco Santander SA FRN 4.75% EUR Perpetual | 2,000,000 | 1,878,020 | 0.11 |
| Banco Santander SA FRN 9.625% USD Perpetual | 8,600,000 | 8,558,472 | 0.52 |
| Bankinter SA FRN 4.875% EUR 13/09/2031 | 5,800,000 | 6,014,654 | 0.37 |
| CaixaBank SA FRN 3.625% EUR Perpetual | 2,000,000 | 1,585,520 | 0.10 |
| CaixaBank SA 4.25% EUR 06/09/2030 | 5,600,000 | 5,735,212 | 0.35 |
| CaixaBank SA FRN 8.25% EUR Perpetual | 7,600,000 | 7,999,000 | 0.49 |
| Iberdrola Finanzas SA FRN 4.875% EUR Perpetual | 4,100,000 | 4,128,225 | 0.25 |
| Redeia Corp SA FRN 4.625% EUR Perpetual | 1,700,000 | 1,735,106 | 0.11 |
| | | 67,179,750 | 4.09 |
| SRI LANKA | | | |
| Sri Lanka Government International Bond 6.75% USD 18/04/2028 | 10,000,000 | 4,979,143 | 0.30 |
| SUPRANATIONAL | | | |
| International Finance Corp 6.3% INR 25/11/2024 | 1,530,000,000 | 16,949,413 | 1.03 |
| SWITZERLAND | | | |
| UBS Group AG 0.625% EUR 18/01/2033 | 1,900,000 | 1,416,464 | 0.09 |
| UBS Group AG FRN 1% EUR 24/06/2027 | 1,900,000 | 1,773,418 | 0.11 |
| UBS Group AG FRN 2.125% EUR 13/10/2026 | 12,736,000 | 12,369,203 | 0.75 |
| UBS Group AG 144A FRN 4.988% USD 05/08/2033 | 2,800,000 | 2,460,255 | 0.15 |
| UBS Group AG 144A FRN 5.959% USD 12/01/2034 | 3,634,000 | 3,399,589 | 0.21 |
| UBS Group AG FRN 6.875% USD Perpetual | 3,675,000 | 3,359,197 | 0.20 |
| | | 24,778,126 | 1.51 |
| TURKEY | | | |
| Yapi ve Kredi Bankasi AS FRN 7.875% USD 22/01/2031 | 2,430,000 | 2,262,570 | 0.14 |
| UKRAINE | | | |
| Ukraine Government International Bond 4.375% EUR 27/01/2032 | 15,550,000 | 3,773,317 | 0.23 |
| UNITED KINGDOM | | | |
| Barclays Plc FRN 7.437% USD 02/11/2033 | 9,300,000 | 9,411,510 | 0.57 |
| Barclays Plc FRN 9.625% USD Perpetual | 4,345,000 | 4,175,939 | 0.25 |
| Barclays Plc OLKB FRN 8% USD Perpetual | 5,296,000 | 4,830,460 | 0.29 |
| Diageo Capital Plc 5.5% USD 24/01/2033 | 6,951,000 | 6,589,615 | 0.40 |
| HSBC Holdings Plc FRN 4.75% EUR Perpetual | 1,800,000 | 1,657,899 | 0.10 |
| Lloyds Banking Group Plc FRN 4.947% EUR Perpetual | 4,000,000 | 3,895,000 | 0.24 |
| Lloyds Banking Group Plc FRN 7.5% USD Perpetual | 6,370,000 | 5,799,992 | 0.35 |
| MARB BondCo Plc 3.95% USD 29/01/2031 | 5,622,000 | 4,247,134 | 0.26 |
| NatWest Group Plc FRN 6% USD Perpetual | 3,739,000 | 3,355,960 | 0.21 |
| NatWest Group Plc FRN 8% USD Perpetual | 7,520,000 | 6,999,087 | 0.43 |
| United Kingdom Gilt 0.5% GBP 22/10/2061 | 90,000,000 | 30,276,277 | 1.84 |
| United Kingdom Gilt 3.75% GBP 22/10/2053 | 20,000,000 | 19,877,806 | 1.21 |
| United Kingdom Gilt 4.25% GBP 07/06/2032 | 55,000,000 | 64,831,282 | 3.95 |
| United Kingdom Inflation-Linked Gilt 0.625% GBP 22/03/2045 | 5,000,000 | 5,289,878 | 0.32 |
| Vodafone Group Plc FRN 3% EUR 27/08/2080 | 10,700,000 | 9,527,815 | 0.58 |
| Vodafone Group Plc FRN 6.5% EUR 30/08/2084 | 5,433,000 | 5,782,749 | 0.35 |
| | | 186,548,403 | 11.35 |
| UNITED STATES | | | |
| Amazon.com Inc 4.7% USD 01/12/2032 | 13,700,000 | 12,559,547 | 0.76 |
| Anheuser-Busch InBev Worldwide Inc 3.5% USD 01/06/2030 | 4,600,000 | 3,925,845 | 0.24 |
| Apple Inc 1.7% USD 05/08/2031 | 4,600,000 | 3,459,004 | 0.21 |
| AT&T Inc 3.95% EUR 30/04/2031 | 12,769,000 | 12,939,466 | 0.79 |
| Booking Holdings Inc 4.125% EUR 12/05/2033 | 7,772,000 | 7,969,642 | 0.48 |
| BP Capital Markets America Inc 2.721% USD 12/01/2032 | 3,600,000 | 2,817,396 | 0.17 |
| Bristol-Myers Squibb Co 2.95% USD 15/03/2032 | 3,600,000 | 2,871,347 | 0.17 |

Invesco Global Total Return (EUR) Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|----------------------|-----------------|
| UNITED STATES (continued) | | | |
| Broadcom Inc 4.3% USD 15/11/2032 | 3,600,000 | 3,077,253 | 0.19 |
| Citigroup Inc FRN 4.91% USD 24/05/2033 | 5,735,000 | 5,067,626 | 0.31 |
| Coca-Cola Co/The 2.25% USD 05/01/2032 | 4,600,000 | 3,579,335 | 0.22 |
| Comcast Corp 5.5% USD 15/11/2032 | 6,037,000 | 5,708,319 | 0.35 |
| Daimler Truck Finance North America LLC 144A 2.5% USD 14/12/2031 | 2,700,000 | 2,045,712 | 0.12 |
| Fidelity National Information Services Inc 5.1% USD 15/07/2032 | 2,758,000 | 2,545,074 | 0.15 |
| Home Depot Inc/The 4.95% USD 15/09/2052 | 4,012,000 | 3,504,374 | 0.21 |
| HP Inc 5.5% USD 15/01/2033 | 8,109,000 | 7,509,035 | 0.46 |
| John Deere Capital Corp 4.35% USD 15/09/2032 | 1,943,000 | 1,734,728 | 0.11 |
| JPMorgan Chase & Co FRN 4.586% USD 26/04/2033 | 3,798,000 | 3,329,265 | 0.20 |
| Kraft Heinz Foods Co 3.75% USD 01/04/2030 | 4,610,000 | 3,969,421 | 0.24 |
| McDonald's Corp 4.6% USD 09/09/2032 | 7,072,000 | 6,378,445 | 0.39 |
| Mondelez International Inc 2.75% USD 13/04/2030 | 4,600,000 | 3,750,919 | 0.23 |
| Morgan Stanley FRN 0.406% EUR 29/10/2027 | 3,452,000 | 3,155,870 | 0.19 |
| NBM US Holdings Inc 7% USD 14/05/2026 | 600,000 | 553,125 | 0.03 |
| Netflix Inc 3.625% EUR 15/05/2027 | 4,200,000 | 4,195,863 | 0.26 |
| NextEra Energy Capital Holdings Inc 5% USD 15/07/2032 | 6,002,000 | 5,399,172 | 0.33 |
| PayPal Holdings Inc 4.4% USD 01/06/2032 | 2,483,000 | 2,197,914 | 0.13 |
| Pfizer Inc 2.625% USD 01/04/2030 | 3,600,000 | 2,937,384 | 0.18 |
| Procter & Gamble Co/The 3.25% EUR 02/08/2031 | 8,298,000 | 8,312,148 | 0.51 |
| Prologis Euro Finance LLC 1% EUR 16/02/2041 | 1,900,000 | 1,170,932 | 0.07 |
| QUALCOMM Inc 4.25% USD 20/05/2032 | 4,600,000 | 4,057,365 | 0.25 |
| Sasol Financing USA LLC 8.75% USD 03/05/2029 | 4,717,000 | 4,356,818 | 0.27 |
| Thermo Fisher Scientific Inc 2% USD 15/10/2031 | 4,600,000 | 3,465,829 | 0.21 |
| T-Mobile USA Inc 2.25% USD 15/02/2026 | 4,362,000 | 3,793,513 | 0.23 |
| T-Mobile USA Inc 2.625% USD 15/04/2026 | 4,145,000 | 3,621,438 | 0.22 |
| T-Mobile USA Inc 5.2% USD 15/01/2033 | 5,576,000 | 5,110,456 | 0.31 |
| Unilever Capital Corp 3.4% EUR 06/06/2033 | 11,235,000 | 11,219,440 | 0.68 |
| United States Treasury Inflation Indexed Bond 0.125% USD 15/04/2025 | 50,000,000 | 53,409,039 | 3.25 |
| United States Treasury Inflation Indexed Bond 0.125% USD 15/01/2030 | 18,700,000 | 18,525,604 | 1.13 |
| United States Treasury Inflation Indexed Bond 0.875% USD 15/01/2029 | 14,000,000 | 14,928,292 | 0.91 |
| United States Treasury Inflation Indexed Bond 1.5% USD 15/02/2053 | 9,300,000 | 7,677,313 | 0.47 |
| United States Treasury Note/Bond 0.875% USD 15/11/2030 | 23,000,000 | 17,062,207 | 1.04 |
| United States Treasury Note/Bond 3.125% USD 15/11/2028 | 65,000,000 | 56,981,524 | 3.47 |
| United States Treasury Note/Bond 3.375% USD 15/05/2033 | 195,000,000 | 167,527,789 | 10.19 |
| United States Treasury Note/Bond 4.875% USD 30/11/2025 | 50,000,000 | 46,252,927 | 2.81 |
| Verizon Communications Inc 4.75% EUR 31/10/2034 | 7,865,000 | 8,412,089 | 0.51 |
| Visa Inc 4.15% USD 14/12/2035 | 2,274,000 | 1,971,828 | 0.12 |
| Warnermedia Holdings Inc 4.279% USD 15/03/2032 | 2,700,000 | 2,190,321 | 0.13 |
| | | 557,227,953 | 33.90 |
| TOTAL BONDS | | 1,519,307,418 | 92.44 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 1,519,307,418 | 92.44 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco Euro Liquidity Portfolio | 78,188,757 | 79,347,905 | 4.83 |
| TOTAL OPEN-ENDED FUNDS | | 79,347,905 | 4.83 |
| Total Investments | | 1,598,655,323 | 97.27 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco India Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| ENERGY | | | |
| Reliance Industries Ltd 7.4% INR 25/04/2025 | 250,000,000 | 3,000,265 | 1.19 |
| FINANCIAL | | | |
| HDFC Bank Ltd 6.43% INR 29/09/2025 | 250,000,000 | 2,940,461 | 1.17 |
| HDFC Bank Ltd 7.7% INR 16/05/2028 | 200,000,000 | 2,395,791 | 0.96 |
| HDFC Bank Ltd 8.43% INR 04/03/2025 | 50,000,000 | 604,462 | 0.24 |
| HDFC Bank Ltd 8.45% INR 18/05/2026 | 50,000,000 | 607,284 | 0.24 |
| HDFC Bank Ltd 9.24% INR 24/06/2024 | 15,000,000 | 181,347 | 0.07 |
| National Bank for Agriculture and Rural Development 7.38% INR 20/10/2031 | 100,000,000 | 1,193,708 | 0.48 |
| National Bank for Agriculture and Rural Development 7.5% INR 31/08/2026 | 150,000,000 | 1,795,870 | 0.72 |
| National Bank for Agriculture and Rural Development 7.62% INR 31/01/2028 | 450,000,000 | 5,426,832 | 2.16 |
| Power Finance Corp Ltd 7.23% INR 05/01/2027 | 100,000,000 | 1,193,082 | 0.48 |
| Power Finance Corp Ltd 7.59% INR 17/01/2028 | 150,000,000 | 1,810,227 | 0.72 |
| Power Finance Corp Ltd 9.39% INR 27/08/2029 | 25,000,000 | 324,889 | 0.13 |
| REC Ltd 6.92% INR 20/03/2032 | 150,000,000 | 1,743,563 | 0.70 |
| REC Ltd 7.77% INR 30/09/2026 | 150,000,000 | 1,812,126 | 0.72 |
| Small Industries Development Bank of India 7.44% INR 04/09/2026 | 250,000,000 | 2,997,380 | 1.19 |
| Small Industries Development Bank of India 7.75% INR 27/10/2025 | 50,000,000 | 602,298 | 0.24 |
| | | 25,629,320 | 10.22 |
| GOVERNMENT | | | |
| India Government Bond 7.06% INR 10/04/2028 | 1,500,000,000 | 18,088,716 | 7.21 |
| India Government Bond 7.1% INR 18/04/2029 | 500,000,000 | 6,037,110 | 2.41 |
| India Government Bond 7.17% INR 17/04/2030 | 250,000,000 | 3,027,977 | 1.21 |
| India Government Bond 7.18% INR 14/08/2033 | 2,100,000,000 | 25,616,296 | 10.21 |
| India Government Bond 7.18% INR 24/07/2037 | 2,050,000,000 | 24,858,339 | 9.91 |
| India Government Bond 7.26% INR 06/02/2033 | 1,250,000,000 | 15,243,559 | 6.08 |
| India Government Bond 7.3% INR 19/06/2053 | 750,000,000 | 9,255,706 | 3.69 |
| India Government Bond 7.32% INR 13/11/2030 | 2,000,000,000 | 24,448,694 | 9.75 |
| India Government Bond 7.37% INR 23/10/2028 | 1,350,000,000 | 16,488,459 | 6.57 |
| India Government Bond 7.41% INR 19/12/2036 | 950,000,000 | 11,726,615 | 4.67 |
| India Government Bond 7.54% INR 23/05/2036 | 2,250,000,000 | 28,058,162 | 11.19 |
| India Government Bond 7.73% INR 19/12/2034 | 1,550,000,000 | 19,563,317 | 7.80 |
| India Government Bond 8.28% INR 21/09/2027 | 50,000,000 | 625,890 | 0.25 |
| India Government Bond 8.6% INR 02/06/2028 | 50,000,000 | 636,105 | 0.25 |
| India Government Bond 9.23% INR 23/12/2043 | 50,000,000 | 735,770 | 0.29 |
| | | 204,410,715 | 81.49 |
| INDUSTRIAL | | | |
| Indian Railway Finance Corp Ltd 7.33% INR 27/08/2027 | 50,000,000 | 599,012 | 0.24 |
| Indian Railway Finance Corp Ltd 9.09% INR 29/03/2026 | 50,000,000 | 620,860 | 0.24 |
| | | 1,219,872 | 0.48 |
| UTILITIES | | | |
| NHPC Ltd 7.52% INR 06/06/2026 | 100,000,000 | 1,204,418 | 0.48 |
| NHPC Ltd 8.54% INR 26/11/2025 | 50,000,000 | 610,999 | 0.24 |
| NHPC Ltd 8.54% INR 26/11/2027 | 50,000,000 | 622,278 | 0.25 |
| NHPC Ltd 8.54% INR 26/11/2029 | 50,000,000 | 629,659 | 0.25 |
| NHPC Ltd 8.85% INR 11/02/2027 | 50,000,000 | 623,608 | 0.25 |
| Nuclear Power Corp of India Ltd 8.4% INR 28/11/2027 | 50,000,000 | 622,729 | 0.25 |
| Nuclear Power Corp of India Ltd 8.4% INR 28/11/2028 | 50,000,000 | 628,241 | 0.25 |
| Nuclear Power Corp of India Ltd 8.4% INR 28/11/2029 | 100,000,000 | 1,265,127 | 0.51 |
| Power Grid Corp of India Ltd 9.3% INR 04/09/2029 | 20,000,000 | 260,033 | 0.10 |
| | | 6,467,092 | 2.58 |

Invesco India Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|-----------------------|-----------------------------|-------------------------|
| TOTAL BONDS | | 240,727,264 | 95.96 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 240,727,264 | 95.96 |
| Total Investments | | 240,727,264 | 95.96 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Net Zero Global Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| AUSTRALIA | | | |
| Australia & New Zealand Banking Group Ltd FRN 5.101% EUR 03/02/2033 | 150,000 | 165,876 | 1.08 |
| Commonwealth Bank of Australia 144A 2.688% USD 11/03/2031 | 200,000 | 164,436 | 1.07 |
| Macquarie Bank Ltd 144A 4.875% USD 10/06/2025 | 200,000 | 197,516 | 1.28 |
| | | 527,828 | 3.43 |
| AUSTRIA | | | |
| OMV AG FRN 2.5% EUR Perpetual | 100,000 | 102,821 | 0.67 |
| OMV AG FRN 6.25% EUR Perpetual | 25,000 | 28,012 | 0.18 |
| | | 130,833 | 0.85 |
| BELGIUM | | | |
| Anheuser-Busch InBev SA/NV 3.7% EUR 02/04/2040 | 100,000 | 107,420 | 0.70 |
| CANADA | | | |
| Canadian Government Bond 1.5% CAD 01/12/2031 | 60,000 | 38,078 | 0.25 |
| DENMARK | | | |
| AP Moller - Maersk A/S 5.875% USD 14/09/2033 | 28,000 | 28,218 | 0.18 |
| Orsted AS FRN 1.75% EUR 09/12/3019 | 100,000 | 97,180 | 0.63 |
| Orsted AS FRN 2.25% EUR 24/11/3017 | 100,000 | 106,391 | 0.69 |
| Orsted AS 2.875% EUR 14/06/2033 | 100,000 | 99,950 | 0.65 |
| | | 331,739 | 2.15 |
| FINLAND | | | |
| Neste Oyj 4.25% EUR 16/03/2033 | 100,000 | 112,777 | 0.73 |
| Nordea Bank Abp FRN 6.625% USD Perpetual | 200,000 | 197,768 | 1.29 |
| | | 310,545 | 2.02 |
| FRANCE | | | |
| Banque Federative du Credit Mutuel SA 2.5% EUR 25/05/2028 | 100,000 | 102,228 | 0.66 |
| Banque Federative du Credit Mutuel SA 4.753% USD 13/07/2027 | 220,000 | 217,226 | 1.41 |
| BPCE SA 144A 4.875% USD 01/04/2026 | 200,000 | 195,635 | 1.27 |
| Credit Agricole SA 2.625% EUR 17/03/2027 | 100,000 | 103,997 | 0.68 |
| Electricite de France SA 4.25% EUR 25/01/2032 | 100,000 | 111,279 | 0.72 |
| Electricite de France SA FRN 6% GBP Perpetual | 100,000 | 123,943 | 0.80 |
| Orange SA FRN 2.375% EUR Perpetual | 100,000 | 105,979 | 0.69 |
| Orange SA FRN 5% EUR Perpetual | 100,000 | 110,231 | 0.72 |
| Orange SA 5.375% USD 13/01/2042 | 60,000 | 58,924 | 0.38 |
| Societe Generale SA 144A 4.25% USD 19/08/2026 | 200,000 | 190,983 | 1.24 |
| TotalEnergies Capital International SA 3.127% USD 29/05/2050 | 50,000 | 34,643 | 0.22 |
| TotalEnergies SE FRN 2% EUR Perpetual | 100,000 | 100,350 | 0.65 |
| TotalEnergies SE FRN 2.625% EUR Perpetual | 100,000 | 106,154 | 0.69 |
| WPP Finance SA 2.375% EUR 19/05/2027 | 100,000 | 104,342 | 0.68 |
| | | 1,665,914 | 10.81 |
| GERMANY | | | |
| Commerzbank AG FRN 3% EUR 14/09/2027 | 100,000 | 104,831 | 0.68 |
| Deutsche Bank AG FRN 5.625% EUR 19/05/2031 | 100,000 | 108,591 | 0.71 |
| Mercedes-Benz Group AG 0.75% EUR 10/09/2030 | 75,000 | 69,489 | 0.45 |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen FRN 5.875% USD 23/05/2042 | 200,000 | 202,350 | 1.31 |
| Vonovia SE 1.875% EUR 28/06/2028 | 100,000 | 98,852 | 0.64 |
| ZF Finance GmbH 5.75% EUR 03/08/2026 | 100,000 | 111,072 | 0.72 |
| | | 695,185 | 4.51 |
| IRELAND | | | |
| CCEP Finance Ireland DAC 0.875% EUR 06/05/2033 | 100,000 | 85,016 | 0.55 |
| CRH SMW Finance DAC 4.25% EUR 11/07/2035 | 100,000 | 111,177 | 0.72 |
| Johnson Controls International plc / Tyco Fire & Security Finance SCA 1.75% USD 15/09/2030 | 75,000 | 61,370 | 0.40 |
| Shire Acquisitions Investments Ireland DAC 3.2% USD 23/09/2026 | 75,000 | 71,462 | 0.46 |
| | | 329,025 | 2.13 |

Invesco Net Zero Global Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| ITALY | | | |
| Autostrade per l'Italia SpA 5.125% EUR 14/06/2033 | 100,000 | 112,744 | 0.73 |
| Enel SpA FRN 1.375% EUR Perpetual | 100,000 | 95,024 | 0.62 |
| Enel SpA FRN 6.375% EUR Perpetual | 100,000 | 114,061 | 0.74 |
| Eni SpA FRN 2.75% EUR Perpetual | 100,000 | 94,478 | 0.61 |
| Eni SpA 3.625% EUR 19/05/2027 | 100,000 | 108,120 | 0.70 |
| Italy Buoni Poliennali Del Tesoro 144A 2.15% EUR 01/09/2052 | 50,000 | 35,410 | 0.23 |
| | | 559,837 | 3.63 |
| JAPAN | | | |
| Mizuho Financial Group Inc 2.564% USD 13/09/2031 | 200,000 | 162,300 | 1.06 |
| Sumitomo Mitsui Financial Group Inc 2.142% USD 23/09/2030 | 100,000 | 82,142 | 0.53 |
| Takeda Pharmaceutical Co Ltd 0.75% EUR 09/07/2027 | 100,000 | 98,730 | 0.64 |
| Toyota Motor Corp 2.362% USD 25/03/2031 | 50,000 | 43,072 | 0.28 |
| | | 386,244 | 2.51 |
| LUXEMBOURG | | | |
| Holcim Finance Luxembourg SA 0.5% EUR 23/04/2031 | 100,000 | 85,657 | 0.56 |
| Prologis International Funding II SA 0.75% EUR 23/03/2033 | 125,000 | 100,625 | 0.65 |
| Segro Capital Sarl 0.5% EUR 22/09/2031 | 100,000 | 83,343 | 0.54 |
| | | 269,625 | 1.75 |
| NETHERLANDS | | | |
| ABN AMRO Bank NV 4.25% EUR 21/02/2030 | 100,000 | 110,924 | 0.72 |
| ASR Nederland NV FRN 7% EUR 07/12/2043 | 100,000 | 121,244 | 0.79 |
| Cooperatieve Rabobank UA 4.625% GBP 23/05/2029 | 100,000 | 119,261 | 0.77 |
| Cooperatieve Rabobank UA 5.25% GBP 14/09/2027 | 100,000 | 125,656 | 0.81 |
| Heineken NV 144A 4% USD 01/10/2042 | 50,000 | 41,189 | 0.27 |
| Iberdrola International BV FRN 1.825% EUR Perpetual | 100,000 | 91,878 | 0.60 |
| ING Groep NV FRN 0.875% EUR 09/06/2032 | 100,000 | 96,401 | 0.63 |
| ING Groep NV FRN 4.125% EUR 24/08/2033 | 100,000 | 106,179 | 0.69 |
| Repsol International Finance BV FRN 2.5% EUR Perpetual | 100,000 | 101,304 | 0.66 |
| Siemens Financieringsmaatschappij NV 0.5% EUR 20/02/2032 | 100,000 | 86,873 | 0.56 |
| Telefonica Europe BV FRN 4.375% EUR Perpetual | 100,000 | 108,167 | 0.70 |
| Volkswagen International Finance NV OLKB FRN 4.625% EUR Perpetual | 100,000 | 104,494 | 0.68 |
| Volkswagen International Finance NV OLPS FRN 4.625% EUR Perpetual | 100,000 | 106,431 | 0.69 |
| | | 1,320,001 | 8.57 |
| NEW ZEALAND | | | |
| ANZ Bank New Zealand Ltd FRN 5.548% USD 11/08/2032 | 200,000 | 200,661 | 1.30 |
| NORWAY | | | |
| DNB Bank ASA FRN 4.625% EUR 28/02/2033 | 100,000 | 109,023 | 0.71 |
| PORTUGAL | | | |
| EDP - Energias de Portugal SA 1.625% EUR 15/04/2027 | 100,000 | 102,352 | 0.66 |
| SINGAPORE | | | |
| Pfizer Investment Enterprises Pte Ltd 4.65% USD 19/05/2030 | 30,000 | 29,498 | 0.19 |
| Pfizer Investment Enterprises Pte Ltd 4.75% USD 19/05/2033 | 23,000 | 22,410 | 0.15 |
| Pfizer Investment Enterprises Pte Ltd 5.3% USD 19/05/2053 | 40,000 | 39,055 | 0.25 |
| | | 90,963 | 0.59 |
| SPAIN | | | |
| Banco Bilbao Vizcaya Argentaria SA FRN 4.875% EUR 08/02/2036 | 100,000 | 107,824 | 0.70 |
| Banco Santander SA 5.294% USD 18/08/2027 | 200,000 | 198,848 | 1.29 |
| | | 306,672 | 1.99 |
| SWEDEN | | | |
| Skandinaviska Enskilda Banken AB FRN 6.875% USD Perpetual | 200,000 | 197,188 | 1.28 |
| Svenska Handelsbanken AB FRN 4.375% USD Perpetual | 200,000 | 183,500 | 1.19 |
| Swedbank AB FRN 3.625% EUR 23/08/2032 | 100,000 | 104,662 | 0.68 |
| | | 485,350 | 3.15 |

Invesco Net Zero Global Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| SWITZERLAND | | | |
| UBS Group AG 144AFRN 5.959% USD 12/01/2034 | 200,000 | 202,715 | 1.32 |
| UBS Group AG FRN 7% GBP 30/09/2027 | 100,000 | 130,980 | 0.85 |
| | | 333,695 | 2.17 |
| UNITED KINGDOM | | | |
| British Telecommunications Plc 144A 3.25% USD 08/11/2029 | 200,000 | 179,913 | 1.17 |
| BUPA Finance Plc 4.125% GBP 14/06/2035 | 100,000 | 102,667 | 0.67 |
| Compass Group Plc 3.25% EUR 06/02/2031 | 100,000 | 106,290 | 0.69 |
| Coventry Building Society FRN 6.875% GBP Perpetual | 200,000 | 250,037 | 1.62 |
| Diageo Finance Plc 1.25% GBP 28/03/2033 | 100,000 | 94,341 | 0.61 |
| HSBC Holdings Plc FRN 5.21% USD 11/08/2028 | 204,000 | 202,233 | 1.31 |
| HSBC Holdings Plc FRN 6.8% GBP 14/09/2031 | 100,000 | 133,154 | 0.87 |
| Lloyds Banking Group Plc 4.582% USD 10/12/2025 | 200,000 | 196,117 | 1.27 |
| LSEGA Financing Plc 144A 2.5% USD 06/04/2031 | 200,000 | 168,236 | 1.09 |
| National Grid Electricity Transmission Plc 2.75% GBP 06/02/2035 | 100,000 | 98,314 | 0.64 |
| National Grid Plc 5.602% USD 12/06/2028 | 32,000 | 32,396 | 0.21 |
| NatWest Group Plc FRN 3.622% GBP 14/08/2030 | 100,000 | 121,931 | 0.79 |
| Standard Chartered Plc FRN 6.301% USD 09/01/2029 | 200,000 | 204,129 | 1.33 |
| Tesco Corporate Treasury Services Plc 0.375% EUR 27/07/2029 | 100,000 | 90,840 | 0.59 |
| Vodafone Group Plc FRN 3.25% USD 04/06/2081 | 50,000 | 46,487 | 0.30 |
| Vodafone Group Plc FRN 4.2% EUR 03/10/2078 | 100,000 | 105,908 | 0.69 |
| Vodafone Group Plc FRN 6.5% EUR 30/08/2084 | 100,000 | 115,321 | 0.75 |
| Whitbread Group Plc 2.375% GBP 31/05/2027 | 100,000 | 114,335 | 0.74 |
| | | 2,362,649 | 15.34 |
| UNITED STATES | | | |
| AbbVie Inc 3.2% USD 21/11/2029 | 60,000 | 54,965 | 0.36 |
| AbbVie Inc 4.05% USD 21/11/2039 | 60,000 | 52,661 | 0.34 |
| AbbVie Inc 4.25% USD 21/11/2049 | 50,000 | 42,893 | 0.28 |
| AbbVie Inc 5.05% USD 15/03/2034 | 12,000 | 12,053 | 0.08 |
| AbbVie Inc 5.4% USD 15/03/2054 | 18,000 | 18,220 | 0.12 |
| Alphabet Inc 2.05% USD 15/08/2050 | 30,000 | 17,617 | 0.11 |
| American Express Co 4.05% USD 03/12/2042 | 70,000 | 60,328 | 0.39 |
| American Express Co FRN 4.42% USD 03/08/2033 | 70,000 | 66,314 | 0.43 |
| Amgen Inc 2.3% USD 25/02/2031 | 70,000 | 58,621 | 0.38 |
| Astrazeneca Finance LLC 4.875% USD 03/03/2033 | 30,000 | 29,904 | 0.19 |
| Astrazeneca Finance LLC 4.9% USD 03/03/2030 | 30,000 | 30,082 | 0.19 |
| AT&T Inc 2.75% USD 01/06/2031 | 50,000 | 42,583 | 0.28 |
| AT&T Inc 3.65% USD 01/06/2051 | 75,000 | 53,727 | 0.35 |
| AT&T Inc 5.35% USD 01/09/2040 | 75,000 | 72,284 | 0.47 |
| AT&T Inc 5.4% USD 15/02/2034 | 14,000 | 13,991 | 0.09 |
| Bank of America Corp FRN 2.482% USD 21/09/2036 | 60,000 | 47,319 | 0.31 |
| Bank of America Corp FRN 2.676% USD 19/06/2041 | 65,000 | 45,587 | 0.29 |
| Bank of America Corp FRN 5.015% USD 22/07/2033 | 35,000 | 34,137 | 0.22 |
| Becton Dickinson & Co 2.823% USD 20/05/2030 | 75,000 | 65,821 | 0.43 |
| Biogen Inc 3.15% USD 01/05/2050 | 75,000 | 49,643 | 0.32 |
| Booking Holdings Inc 4.625% USD 13/04/2030 | 75,000 | 73,570 | 0.48 |
| Bristol-Myers Squibb Co 2.35% USD 13/11/2040 | 60,000 | 40,137 | 0.26 |
| Bristol-Myers Squibb Co 2.55% USD 13/11/2050 | 40,000 | 24,137 | 0.16 |
| Cigna Group/The 2.375% USD 15/03/2031 | 60,000 | 50,228 | 0.33 |
| Cigna Group/The 3.4% USD 15/03/2050 | 75,000 | 52,459 | 0.34 |
| Cisco Systems Inc 5.05% USD 26/02/2034 | 12,000 | 12,062 | 0.08 |
| Citigroup Inc FRN 2.904% USD 03/11/2042 | 65,000 | 46,128 | 0.30 |
| Citigroup Inc 4.65% USD 23/07/2048 | 60,000 | 53,435 | 0.35 |
| Coca-Cola Co/The 4.2% USD 25/03/2050 | 30,000 | 26,257 | 0.17 |
| Colgate-Palmolive Co 4% USD 15/08/2045 | 50,000 | 43,717 | 0.28 |
| CSX Corp 4.75% USD 30/05/2042 | 50,000 | 46,175 | 0.30 |
| CVS Health Corp 4.125% USD 01/04/2040 | 75,000 | 61,679 | 0.40 |
| CVS Health Corp 5.05% USD 25/03/2048 | 60,000 | 53,420 | 0.35 |
| CVS Health Corp 5.25% USD 21/02/2033 | 100,000 | 98,901 | 0.64 |
| CVS Health Corp 5.875% USD 01/06/2053 | 10,000 | 9,967 | 0.06 |
| Elevance Health Inc 2.55% USD 15/03/2031 | 70,000 | 59,318 | 0.38 |
| Elevance Health Inc 3.125% USD 15/05/2050 | 40,000 | 27,430 | 0.18 |
| Eli Lilly & Co 4.875% USD 27/02/2053 | 16,000 | 15,425 | 0.10 |

Invesco Net Zero Global Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| Eli Lilly & Co 5% USD 27/02/2026 | 26,000 | 26,003 | 0.17 |
| Ford Motor Credit Co LLC 4.445% EUR 14/02/2030 | 100,000 | 107,959 | 0.70 |
| General Motors Financial Co Inc 5.8% USD 23/06/2028 | 51,000 | 51,807 | 0.34 |
| General Motors Financial Co Inc 5.85% USD 06/04/2030 | 11,000 | 11,151 | 0.07 |
| Gilead Sciences Inc 2.6% USD 01/10/2040 | 70,000 | 48,779 | 0.32 |
| Goldman Sachs Group Inc/The FRN 3.102% USD 24/02/2033 | 70,000 | 59,322 | 0.38 |
| Goldman Sachs Group Inc/The FRN 3.436% USD 24/02/2043 | 65,000 | 49,533 | 0.32 |
| Home Depot Inc/The 2.375% USD 15/03/2051 | 40,000 | 23,449 | 0.15 |
| Home Depot Inc/The 3.3% USD 15/04/2040 | 65,000 | 50,928 | 0.33 |
| International Business Machines Corp 2.85% USD 15/05/2040 | 100,000 | 72,631 | 0.47 |
| John Deere Capital Corp 3.9% USD 07/06/2032 | 11,000 | 10,245 | 0.07 |
| John Deere Capital Corp 4.9% USD 03/03/2028 | 30,000 | 30,166 | 0.19 |
| JPMorgan Chase & Co FRN 2.525% USD 19/11/2041 | 65,000 | 44,632 | 0.29 |
| JPMorgan Chase & Co FRN 5.35% USD 01/06/2034 | 27,000 | 26,868 | 0.17 |
| JPMorgan Chase & Co FRN 6.07% USD 22/10/2027 | 40,000 | 40,817 | 0.26 |
| Kellanova 2.1% USD 01/06/2030 | 70,000 | 58,926 | 0.38 |
| Kellanova 4.5% USD 01/04/2046 | 25,000 | 21,469 | 0.14 |
| Mastercard Inc 3.85% USD 26/03/2050 | 50,000 | 41,103 | 0.27 |
| McDonald's Corp 2.125% USD 01/03/2030 | 70,000 | 59,868 | 0.39 |
| McDonald's Corp 3.875% EUR 20/02/2031 | 100,000 | 109,613 | 0.71 |
| McDonald's Corp 4.2% USD 01/04/2050 | 60,000 | 49,463 | 0.32 |
| Medtronic Inc 4.625% USD 15/03/2045 | 50,000 | 46,246 | 0.30 |
| Merck & Co Inc 2.35% USD 24/06/2040 | 30,000 | 20,783 | 0.13 |
| Merck & Co Inc 2.45% USD 24/06/2050 | 40,000 | 24,531 | 0.16 |
| Metropolitan Life Global Funding I 3.75% EUR 05/12/2030 | 100,000 | 108,931 | 0.71 |
| Microsoft Corp 2.525% USD 01/06/2050 | 30,000 | 19,190 | 0.12 |
| Moody's Corp 2% USD 19/08/2031 | 70,000 | 56,612 | 0.37 |
| Moody's Corp 3.25% USD 20/05/2050 | 60,000 | 42,387 | 0.27 |
| Morgan Stanley FRN 2.484% USD 16/09/2036 | 70,000 | 54,837 | 0.36 |
| Morgan Stanley FRN 3.217% USD 22/04/2042 | 65,000 | 49,063 | 0.32 |
| Morgan Stanley FRN 5.948% USD 19/01/2038 | 9,000 | 8,987 | 0.06 |
| NIKE Inc 3.25% USD 27/03/2040 | 60,000 | 47,537 | 0.31 |
| Omnicom Group Inc 2.6% USD 01/08/2031 | 75,000 | 62,969 | 0.41 |
| Oracle Corp 3.6% USD 01/04/2040 | 75,000 | 57,834 | 0.37 |
| PepsiCo Inc 2.75% USD 21/10/2051 | 30,000 | 19,733 | 0.13 |
| PepsiCo Inc 3.2% GBP 22/07/2029 | 100,000 | 118,521 | 0.77 |
| S&P Global Inc 1.25% USD 15/08/2030 | 50,000 | 39,922 | 0.26 |
| S&P Global Inc 3.25% USD 01/12/2049 | 60,000 | 42,816 | 0.28 |
| Salesforce Inc 2.7% USD 15/07/2041 | 60,000 | 42,694 | 0.28 |
| Starbucks Corp 2.55% USD 15/11/2030 | 70,000 | 60,097 | 0.39 |
| Starbucks Corp 4.45% USD 15/08/2049 | 75,000 | 64,137 | 0.42 |
| Toyota Motor Credit Corp 2.15% USD 13/02/2030 | 30,000 | 25,749 | 0.17 |
| United States Treasury Note/Bond 3.625% USD 15/02/2053 | 65,000 | 56,405 | 0.37 |
| United States Treasury Note/Bond 3.75% USD 31/12/2028 | 50,000 | 48,814 | 0.32 |
| UnitedHealth Group Inc 3.05% USD 15/05/2041 | 70,000 | 52,318 | 0.34 |
| UnitedHealth Group Inc 3.25% USD 15/05/2051 | 50,000 | 35,233 | 0.23 |
| UnitedHealth Group Inc 4.25% USD 15/01/2029 | 11,000 | 10,720 | 0.07 |
| UnitedHealth Group Inc 4.5% USD 15/04/2033 | 8,000 | 7,671 | 0.05 |
| UnitedHealth Group Inc 5.05% USD 15/04/2053 | 5,000 | 4,743 | 0.03 |
| Verizon Communications Inc 1.5% USD 18/09/2030 | 70,000 | 56,181 | 0.36 |
| Verizon Communications Inc 2.85% USD 03/09/2041 | 70,000 | 49,300 | 0.32 |
| Verizon Communications Inc 3.55% USD 22/03/2051 | 70,000 | 50,729 | 0.33 |
| Verizon Communications Inc 3.875% USD 08/02/2029 | 75,000 | 71,162 | 0.46 |
| Verizon Communications Inc 5.5% USD 23/02/2054 | 20,000 | 19,731 | 0.13 |
| Walmart Inc 2.65% USD 22/09/2051 | 30,000 | 19,436 | 0.13 |
| Warnermedia Holdings Inc 5.05% USD 15/03/2042 | 40,000 | 33,475 | 0.22 |
| | | 4,187,421 | 27.18 |

Invesco Net Zero Global Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TOTAL BONDS | | 14,851,060 | 96.40 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 14,851,060 | 96.40 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 112,211 | 112,211 | 0.73 |
| TOTAL OPEN-ENDED FUNDS | | 112,211 | 0.73 |
| Total Investments | | 14,963,271 | 97.13 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Real Return (EUR) Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| AUSTRALIA | | | |
| Australia & New Zealand Banking Group Ltd FRN 5.101% EUR 03/02/2033 | 175,000 | 178,615 | 0.69 |
| BHP Billiton Finance Ltd FRN 5.625% EUR 22/10/2079 | 200,000 | 202,039 | 0.78 |
| National Australia Bank Ltd FRN 1.699% GBP 15/09/2031 | 100,000 | 103,858 | 0.40 |
| | | 484,512 | 1.87 |
| BELGIUM | | | |
| KBC Group NV FRN 0.625% EUR 07/12/2031 | 100,000 | 90,475 | 0.35 |
| CANADA | | | |
| Canadian Imperial Bank of Commerce 1.875% GBP 27/01/2026 | 100,000 | 109,343 | 0.42 |
| CAYMAN ISLANDS | | | |
| CK Hutchison Europe Finance 18 Ltd 2% EUR 13/04/2030 | 200,000 | 178,131 | 0.69 |
| CHINA | | | |
| Industrial & Commercial Bank of China Ltd/London 1.625% GBP 28/12/2025 | 150,000 | 161,101 | 0.62 |
| DENMARK | | | |
| Danske Bank A/S FRN 4.625% EUR 14/05/2034 | 100,000 | 99,136 | 0.38 |
| Danske Bank A/S FRN 7% USD Perpetual | 200,000 | 182,461 | 0.70 |
| | | 281,597 | 1.08 |
| FRANCE | | | |
| BNP Paribas SA FRN 6% GBP 18/08/2029 | 100,000 | 119,795 | 0.46 |
| BNP Paribas SA FRN 7.75% USD Perpetual | 200,000 | 186,037 | 0.72 |
| BPCE SA FRN 5.125% EUR 25/01/2035 | 100,000 | 101,877 | 0.39 |
| Credit Agricole SA FRN 1.874% GBP 09/12/2031 | 100,000 | 103,420 | 0.40 |
| Credit Agricole SA FRN 4.75% USD Perpetual | 200,000 | 160,501 | 0.62 |
| Electricite de France SA FRN 2.875% EUR Perpetual | 200,000 | 187,400 | 0.72 |
| Electricite de France SA FRN 4% EUR Perpetual | 100,000 | 99,500 | 0.38 |
| French Republic Government Bond OAT Inflation Indexed Bond 144A 0.1% EUR 25/07/2036 | 850,000 | 945,996 | 3.64 |
| French Republic Government Bond OAT Inflation Indexed Bond 1.85% EUR 25/07/2027 | 900,000 | 1,238,258 | 4.77 |
| French Republic Government Bond OAT Inflation Indexed Bond 3.4% EUR 25/07/2029 | 800,000 | 1,349,179 | 5.20 |
| Societe Generale SA FRN 7.875% EUR Perpetual | 200,000 | 205,870 | 0.79 |
| TotalEnergies SE FRN 1.625% EUR Perpetual | 200,000 | 179,600 | 0.69 |
| | | 4,877,433 | 18.78 |
| GERMANY | | | |
| Allianz SE FRN 2.6% EUR Perpetual | 200,000 | 149,670 | 0.58 |
| Allianz SE FRN 4.851% EUR 26/07/2054 | 100,000 | 100,696 | 0.39 |
| Commerzbank AG FRN 8.625% GBP 28/02/2033 | 100,000 | 122,341 | 0.47 |
| Deutsche Bank AG FRN 5.625% EUR 19/05/2031 | 100,000 | 100,226 | 0.39 |
| Deutsche Bank AG/New York NY FRN 3.729% USD 14/01/2032 | 200,000 | 151,229 | 0.58 |
| Deutsche Bundesrepublik Inflation Linked Bond 0.1% EUR 15/04/2026 | 1,730,000 | 2,104,807 | 8.11 |
| Deutsche Bundesrepublik Inflation Linked Bond 0.1% EUR 15/04/2033 | 1,800,000 | 2,075,928 | 7.99 |
| EEW Energy from Waste GmbH 0.361% EUR 30/06/2026 | 100,000 | 90,941 | 0.35 |
| Volkswagen Leasing GmbH 3.875% EUR 11/10/2028 | 100,000 | 100,017 | 0.38 |
| | | 4,995,855 | 19.24 |
| HONG KONG | | | |
| AIA Group Ltd FRN 0.88% EUR 09/09/2033 | 100,000 | 84,470 | 0.33 |
| IRELAND | | | |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust 6.5% USD 15/07/2025 | 150,000 | 139,773 | 0.54 |
| Bank of Ireland Group Plc FRN 4.625% EUR 13/11/2029 | 100,000 | 102,266 | 0.39 |
| | | 242,039 | 0.93 |

Invesco Real Return (EUR) Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|--|----------------|---------------------|-----------------|
| ITALY | | | |
| Autostrade per l'Italia SpA 2.25% EUR 25/01/2032 | 200,000 | 172,032 | 0.66 |
| Autostrade per l'Italia SpA 4.25% EUR 28/06/2032 | 100,000 | 98,906 | 0.38 |
| Eni SpA 3.875% EUR 15/01/2034 | 100,000 | 98,402 | 0.38 |
| Italy Buoni Poliennali Del Tesoro Inflation Indexed Bond 144A 1.3% EUR 15/05/2028 | 750,000 | 919,863 | 3.54 |
| Italy Buoni Poliennali Del Tesoro Inflation Indexed Bond 144A 2.35% EUR 15/09/2035 | 1,580,000 | 2,460,857 | 9.48 |
| Italy Buoni Poliennali Del Tesoro Inflation Indexed Bond 144A 3.1% EUR 15/09/2026 | 700,000 | 960,871 | 3.70 |
| Snam SpA 3.375% EUR 19/02/2028 | 100,000 | 99,394 | 0.38 |
| | | 4,810,325 | 18.52 |
| LUXEMBOURG | | | |
| Holcim Finance Luxembourg SA FRN 3% EUR Perpetual | 200,000 | 199,562 | 0.77 |
| Logicor Financing Sarl 1.625% EUR 17/01/2030 | 150,000 | 127,562 | 0.49 |
| Prologis International Funding II SA 2.375% EUR 14/11/2030 | 125,000 | 112,491 | 0.43 |
| | | 439,615 | 1.69 |
| NETHERLANDS | | | |
| Enel Finance International NV 3.875% EUR 23/01/2035 | 100,000 | 98,085 | 0.38 |
| ING Groep NV FRN 1% EUR 13/11/2030 | 200,000 | 188,824 | 0.73 |
| Naturgy Finance BV FRN 2.374% EUR Perpetual | 200,000 | 186,200 | 0.71 |
| Prosus NV 2.778% EUR 19/01/2034 | 200,000 | 158,158 | 0.61 |
| Repsol International Finance BV FRN 4.247% EUR Perpetual | 200,000 | 194,050 | 0.75 |
| Volkswagen International Finance NV FRN 7.5% EUR Perpetual | 100,000 | 107,226 | 0.41 |
| | | 932,543 | 3.59 |
| SPAIN | | | |
| Banco Bilbao Vizcaya Argentaria SA FRN 7.883% USD 15/11/2034 | 200,000 | 196,942 | 0.76 |
| Banco Santander SA FRN 4.375% EUR Perpetual | 200,000 | 182,962 | 0.70 |
| Banco Santander SA FRN 5% EUR 22/04/2034 | 100,000 | 99,985 | 0.38 |
| Banco Santander SA 6.607% USD 07/11/2028 | 200,000 | 194,233 | 0.75 |
| Spain Government Inflation Linked Bond 144A 0.65% EUR 30/11/2027 | 1,500,000 | 1,827,206 | 7.04 |
| Spain Government Inflation Linked Bond 144A 0.7% EUR 30/11/2033 | 200,000 | 231,281 | 0.89 |
| | | 2,732,609 | 10.52 |
| SWEDEN | | | |
| Skandinaviska Enskilda Banken AB FRN 5% EUR 17/08/2033 | 175,000 | 178,063 | 0.69 |
| Svenska Handelsbanken AB FRN 4.625% GBP 23/08/2032 | 150,000 | 166,514 | 0.64 |
| Svenska Handelsbanken AB 5.5% USD 15/06/2028 | 225,000 | 208,580 | 0.80 |
| Swedbank AB FRN 3.625% EUR 23/08/2032 | 100,000 | 96,600 | 0.37 |
| Swedbank AB FRN 7.272% GBP 15/11/2032 | 100,000 | 119,305 | 0.46 |
| | | 769,062 | 2.96 |
| SWITZERLAND | | | |
| Credit Suisse AG/London 7.75% GBP 10/03/2026 ² | 100,000 | 121,771 | 0.47 |
| UBS Group AG FRN 4.875% USD Perpetual | 200,000 | 168,770 | 0.65 |
| UBS Group AG FRN 7% GBP 30/09/2027 | 200,000 | 241,781 | 0.93 |
| | | 532,322 | 2.05 |
| UNITED KINGDOM | | | |
| Barclays Plc FRN 6.375% GBP Perpetual | 200,000 | 225,639 | 0.87 |
| Barclays Plc FRN 7.09% GBP 06/11/2029 | 125,000 | 152,460 | 0.59 |
| Berkeley Group Plc/The 2.5% GBP 11/08/2031 | 100,000 | 87,714 | 0.34 |
| BP Capital Markets Plc FRN 3.25% EUR Perpetual | 100,000 | 96,699 | 0.37 |
| BP Capital Markets Plc FRN 4.25% GBP Perpetual | 100,000 | 109,878 | 0.42 |
| British Telecommunications Plc 144A FRN 4.25% USD 23/11/2081 | 200,000 | 173,030 | 0.67 |
| British Telecommunications Plc FRN 8.375% GBP 20/12/2083 | 100,000 | 123,073 | 0.47 |
| Coventry Building Society FRN 6.875% GBP Perpetual | 200,000 | 230,776 | 0.89 |
| Heathrow Funding Ltd 2.625% GBP 16/03/2028 | 125,000 | 128,961 | 0.50 |
| Lloyds Banking Group Plc FRN 1.985% GBP 15/12/2031 | 100,000 | 104,332 | 0.40 |
| NatWest Group Plc FRN 1.043% EUR 14/09/2032 | 200,000 | 176,018 | 0.68 |
| Pension Insurance Corp Plc 3.625% GBP 21/10/2032 | 100,000 | 92,483 | 0.36 |
| Pension Insurance Corp Plc 8% GBP 13/11/2033 | 100,000 | 123,345 | 0.48 |
| SP Distribution Plc 5.875% GBP 17/07/2026 | 150,000 | 177,380 | 0.68 |

Invesco Real Return (EUR) Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED KINGDOM (continued) | | | |
| Tritax EuroBox Plc 0.95% EUR 02/06/2026 | 200,000 | 183,029 | 0.70 |
| Vodafone Group Plc FRN 2.625% EUR 27/08/2080 | 100,000 | 95,515 | 0.37 |
| Vodafone Group Plc FRN 6.5% EUR 30/08/2084 | 100,000 | 106,437 | 0.41 |
| Yorkshire Building Society FRN 7.375% GBP 12/09/2027 | 100,000 | 119,861 | 0.46 |
| | | 2,506,630 | 9.66 |
| UNITED STATES | | | |
| AT&T Inc 3.95% EUR 30/04/2031 | 100,000 | 101,335 | 0.39 |
| Bayer US Finance LLC 144A 6.375% USD 21/11/2030 | 200,000 | 186,000 | 0.72 |
| Ford Motor Credit Co LLC 2.748% GBP 14/06/2024 | 100,000 | 115,769 | 0.44 |
| Tapestry Inc 5.375% EUR 27/11/2027 | 100,000 | 103,005 | 0.40 |
| United States Treasury Inflation Indexed Bond 0.125% USD 15/04/2027 | 500,000 | 472,123 | 1.82 |
| United States Treasury Inflation Indexed Bond 1.25% USD 15/04/2028 | 400,000 | 366,232 | 1.41 |
| | | 1,344,464 | 5.18 |
| TOTAL BONDS | | 25,572,526 | 98.48 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 25,572,526 | 98.48 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco Euro Liquidity Portfolio | 80,870 | 82,069 | 0.32 |
| TOTAL OPEN-ENDED FUNDS | | 82,069 | 0.32 |
| Total Investments | | 25,654,595 | 98.80 |

² On 19 March 2023, UBS Group AG acquired Credit Suisse Group AG.

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Sterling Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value GBP | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| BELGIUM | | | |
| Anheuser-Busch InBev SA\NV 9.75% GBP 30/07/2024 | 2,000,000 | 2,031,370 | 0.28 |
| CANADA | | | |
| Royal Bank of Canada 1.375% GBP 09/12/2024 | 2,000,000 | 1,940,870 | 0.27 |
| DENMARK | | | |
| Orsted AS 5.375% GBP 13/09/2042 | 3,000,000 | 2,863,620 | 0.40 |
| Orsted AS 5.75% GBP 09/04/2040 | 4,500,000 | 4,524,608 | 0.62 |
| | | 7,388,228 | 1.02 |
| FRANCE | | | |
| AXA SA FRN 5.453% GBP Perpetual | 4,000,000 | 4,031,848 | 0.56 |
| Banque Federative du Credit Mutuel SA 5% GBP 22/10/2029 | 2,500,000 | 2,476,063 | 0.34 |
| BNP Paribas SA 1.25% GBP 13/07/2031 | 1,300,000 | 972,426 | 0.13 |
| BNP Paribas SA 1.875% GBP 14/12/2027 | 4,300,000 | 3,798,359 | 0.52 |
| BNP Paribas SA FRN 2% GBP 24/05/2031 | 7,000,000 | 6,349,665 | 0.88 |
| BNP Paribas SA FRN 6% GBP 18/08/2029 | 6,800,000 | 6,976,766 | 0.96 |
| BPCE SA 4.875% GBP 22/10/2030 | 4,700,000 | 4,587,764 | 0.63 |
| Credit Agricole SA 4.875% GBP 23/10/2029 | 4,800,000 | 4,752,624 | 0.65 |
| Electricite de France SA 5.5% GBP 27/03/2037 | 2,500,000 | 2,376,911 | 0.33 |
| Electricite de France SA 5.5% GBP 17/10/2041 | 5,000,000 | 4,622,437 | 0.64 |
| Electricite de France SA 6% GBP 23/01/2114 | 5,500,000 | 5,036,390 | 0.69 |
| Engie SA 5% GBP 01/10/2060 | 2,000,000 | 1,795,492 | 0.25 |
| Engie SA 5.625% GBP 03/04/2053 | 2,900,000 | 2,829,661 | 0.39 |
| Kering SA 5% GBP 23/11/2032 | 5,300,000 | 5,267,246 | 0.73 |
| Societe Generale SA 6.25% GBP 22/06/2033 | 4,100,000 | 4,299,854 | 0.59 |
| TotalEnergies Capital International SA 1.25% GBP 16/12/2024 | 2,017,000 | 1,957,962 | 0.27 |
| TotalEnergies Capital International SA 1.405% GBP 03/09/2031 | 3,200,000 | 2,551,148 | 0.35 |
| | | 64,682,616 | 8.91 |
| GERMANY | | | |
| Allianz SE 3.875% USD Perpetual | 4,400,000 | 2,425,991 | 0.34 |
| Commerzbank AG FRN 8.625% GBP 28/02/2033 | 1,400,000 | 1,466,920 | 0.20 |
| Deutsche Bank AG FRN 1.875% GBP 22/12/2028 | 3,000,000 | 2,561,024 | 0.35 |
| Deutsche Bank AG FRN 4% GBP 24/06/2026 | 5,000,000 | 4,857,996 | 0.67 |
| Deutsche Telekom AG 3.125% GBP 06/02/2034 | 588,000 | 505,883 | 0.07 |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen 144A FRN 5.875% USD 23/05/2042 | 5,000,000 | 3,998,854 | 0.55 |
| Vonovia SE 5.5% GBP 18/01/2036 | 3,000,000 | 2,884,020 | 0.40 |
| | | 18,700,688 | 2.58 |
| IRELAND | | | |
| Zurich Finance Ireland Designated Activity Co FRN 3% USD 19/04/2051 | 7,500,000 | 4,834,665 | 0.67 |
| Zurich Finance Ireland Designated Activity Co FRN 5.125% GBP 23/11/2052 | 2,500,000 | 2,365,000 | 0.32 |
| | | 7,199,665 | 0.99 |
| ITALY | | | |
| Intesa Sanpaolo SpA 2.625% GBP 11/03/2036 | 3,500,000 | 2,466,489 | 0.34 |
| Intesa Sanpaolo SpA 5.148% GBP 10/06/2030 | 2,000,000 | 1,828,380 | 0.25 |
| Intesa Sanpaolo SpA 6.625% GBP 31/05/2033 | 5,000,000 | 5,136,283 | 0.71 |
| Intesa Sanpaolo SpA 144A FRN 7.778% USD 20/06/2054 | 3,370,000 | 2,689,837 | 0.37 |
| Intesa Sanpaolo SpA 8.505% GBP 20/09/2032 | 5,500,000 | 5,945,720 | 0.82 |
| | | 18,066,709 | 2.49 |
| LUXEMBOURG | | | |
| Nestle Finance International Ltd 5.125% GBP 07/12/2038 | 2,676,000 | 2,682,021 | 0.37 |
| Traton Finance Luxembourg SA 5.625% GBP 16/01/2029 | 3,400,000 | 3,372,256 | 0.46 |
| | | 6,054,277 | 0.83 |

Invesco Sterling Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value GBP | Net Assets % |
|--|----------------|---------------------|-----------------|
| NETHERLANDS | | | |
| Cooperatieve Rabobank UA 4.625% GBP 23/05/2029 | 4,000,000 | 3,770,954 | 0.52 |
| E.ON International Finance BV 5.875% GBP 30/10/2037 | 4,850,000 | 4,912,437 | 0.68 |
| Enel Finance International NV 2.875% GBP 11/04/2029 | 8,000,000 | 7,137,080 | 0.98 |
| Enel Finance International NV 5.625% GBP 14/08/2024 | 1,068,000 | 1,067,445 | 0.15 |
| ING Groep NV FRN 6.25% GBP 20/05/2033 | 6,200,000 | 6,142,650 | 0.84 |
| Toyota Motor Finance Netherlands BV 4.625% GBP 08/06/2026 | 3,500,000 | 3,462,375 | 0.48 |
| Volkswagen Financial Services NV 0.875% GBP 20/02/2025 | 3,500,000 | 3,345,746 | 0.46 |
| Volkswagen Financial Services NV 1.875% GBP 03/12/2024 | 4,000,000 | 3,904,680 | 0.54 |
| Volkswagen Financial Services NV 2.125% GBP 27/06/2024 | 5,400,000 | 5,353,290 | 0.74 |
| Volkswagen Financial Services NV 6.5% GBP 18/09/2027 | 6,800,000 | 6,968,470 | 0.96 |
| | | 46,065,127 | 6.35 |
| SPAIN | | | |
| Banco Bilbao Vizcaya Argentaria SA FRN 3.104% GBP 15/07/2031 | 2,000,000 | 1,847,646 | 0.25 |
| Banco Santander SA 1.375% GBP 31/07/2024 | 7,200,000 | 7,076,700 | 0.98 |
| Banco Santander SA FRN 2.25% GBP 04/10/2032 | 6,000,000 | 5,177,428 | 0.71 |
| Banco Santander SA 5.125% GBP 25/01/2030 | 4,000,000 | 3,931,920 | 0.54 |
| CaixaBank SA FRN 3.5% GBP 06/04/2028 | 3,000,000 | 2,809,080 | 0.39 |
| | | 20,842,774 | 2.87 |
| SWEDEN | | | |
| Vattenfall AB FRN 6.875% GBP 17/08/2083 | 3,583,000 | 3,651,077 | 0.50 |
| SWITZERLAND | | | |
| UBS Group AG FRN 2.25% GBP 09/06/2028 | 2,229,000 | 2,012,968 | 0.28 |
| UNITED KINGDOM | | | |
| Anglian Water Services Financing Plc 1.625% GBP 10/08/2025 | 4,000,000 | 3,778,660 | 0.52 |
| Anglian Water Services Financing Plc 2.75% GBP 26/10/2029 | 1,580,000 | 1,385,652 | 0.19 |
| Anglian Water Services Financing Plc 6% GBP 20/06/2039 | 1,453,000 | 1,492,362 | 0.21 |
| Annington Funding Plc 2.308% GBP 06/10/2032 | 1,500,000 | 1,144,912 | 0.16 |
| Annington Funding Plc 3.935% GBP 12/07/2047 | 1,813,000 | 1,337,407 | 0.18 |
| Annington Funding Plc 4.75% GBP 09/08/2033 | 2,208,000 | 2,021,623 | 0.28 |
| Arqiva Financing Plc 4.882% GBP 31/12/2032 | 1,650,000 | 1,573,423 | 0.22 |
| Aviva Plc FRN 4% GBP 03/06/2055 | 5,012,000 | 4,031,041 | 0.55 |
| Aviva Plc FRN 5.125% GBP 04/06/2050 | 1,000,000 | 937,170 | 0.13 |
| Aviva Plc FRN 6.875% GBP 27/11/2053 | 4,409,000 | 4,521,385 | 0.62 |
| Barclays Plc 3.25% GBP 17/01/2033 | 7,500,000 | 6,210,241 | 0.86 |
| Barclays Plc FRN 7.09% GBP 06/11/2029 | 6,000,000 | 6,267,630 | 0.86 |
| Barclays Plc FRN 8.407% GBP 14/11/2032 | 3,919,000 | 4,122,396 | 0.57 |
| Barclays Plc FRN 8.875% GBP Perpetual | 2,000,000 | 2,012,500 | 0.28 |
| Barclays Plc FRN 9.25% GBP Perpetual | 2,500,000 | 2,513,063 | 0.35 |
| Berkeley Group Plc/The 2.5% GBP 11/08/2031 | 1,283,000 | 963,828 | 0.13 |
| BG Energy Capital Plc 5% GBP 04/11/2036 | 9,104,000 | 8,907,828 | 1.23 |
| BP Capital Markets Plc FRN 4.25% GBP Perpetual | 7,008,000 | 6,594,954 | 0.91 |
| BP Capital Markets Plc 5.773% GBP 25/05/2038 | 7,000,000 | 7,262,675 | 1.00 |
| British Land Co Plc/The 2.375% GBP 14/09/2029 | 3,700,000 | 3,129,367 | 0.43 |
| British Land Co Plc/The 5.264% GBP 24/09/2035 | 600,000 | 572,505 | 0.08 |
| British Land Co Plc/The 5.357% GBP 31/03/2028 | 500,000 | 489,435 | 0.07 |
| British Telecommunications Plc 3.125% GBP 21/11/2031 | 4,000,000 | 3,470,512 | 0.48 |
| British Telecommunications Plc 6.375% GBP 23/06/2037 | 2,000,000 | 2,123,650 | 0.29 |
| Bunzl Finance Plc 1.5% GBP 30/10/2030 | 1,642,000 | 1,313,403 | 0.18 |
| BUPA Finance Plc 5% GBP 08/12/2026 | 2,360,000 | 2,306,216 | 0.32 |
| Burberry Group Plc 1.125% GBP 21/09/2025 | 1,144,000 | 1,065,093 | 0.15 |
| Cadent Finance Plc 2.125% GBP 22/09/2028 | 1,800,000 | 1,576,444 | 0.22 |
| Centrica Plc 4.375% GBP 13/03/2029 | 1,330,000 | 1,277,130 | 0.18 |
| Co-Operative Group Ltd 5.125% GBP 17/05/2024 | 423,000 | 421,147 | 0.06 |
| Delamare Finance Plc 5.546% GBP 19/02/2029 | 2,079,706 | 2,057,061 | 0.28 |
| Direct Line Insurance Group Plc 4% GBP 05/06/2032 | 383,000 | 314,164 | 0.04 |
| Eastern Power Networks Plc 2.125% GBP 25/11/2033 | 2,000,000 | 1,541,798 | 0.21 |
| Grainger Plc 3.375% GBP 24/04/2028 | 1,460,000 | 1,322,293 | 0.18 |
| Greene King Finance Plc 4.064% GBP 15/03/2035 | 3,253,365 | 2,940,545 | 0.40 |
| Grosvenor UK Finance Plc 6.5% GBP 29/09/2026 | 500,000 | 512,455 | 0.07 |

Invesco Sterling Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value GBP | Net Assets % |
|--|----------------|---------------------|-----------------|
| UNITED KINGDOM (continued) | | | |
| Heathrow Funding Ltd 2.75% GBP 13/10/2029 | 6,658,000 | 5,854,012 | 0.81 |
| Heathrow Funding Ltd 7.075% GBP 04/08/2028 | 900,000 | 956,940 | 0.13 |
| HSBC Holdings Plc FRN 1.75% GBP 24/07/2027 | 7,200,000 | 6,572,178 | 0.91 |
| HSBC Holdings Plc FRN 2.256% GBP 13/11/2026 | 2,000,000 | 1,891,496 | 0.26 |
| HSBC Holdings Plc FRN 7.399% USD 13/11/2034 | 7,394,000 | 6,285,223 | 0.87 |
| InterContinental Hotels Group Plc 3.375% GBP 08/10/2028 | 2,000,000 | 1,833,289 | 0.25 |
| InterContinental Hotels Group Plc 3.75% GBP 14/08/2025 | 4,000,000 | 3,883,595 | 0.53 |
| John Lewis Plc 4.25% GBP 18/12/2034 | 2,450,000 | 1,790,693 | 0.25 |
| John Lewis Plc 6.125% GBP 21/01/2025 | 5,800,000 | 5,781,353 | 0.80 |
| Land Securities Capital Markets Plc 2.625% GBP 22/09/2037 | 3,000,000 | 2,240,782 | 0.31 |
| Land Securities Capital Markets Plc 4.875% GBP 15/09/2032 | 2,928,000 | 2,881,269 | 0.40 |
| Legal & General Group Plc FRN 3.75% GBP 26/11/2049 | 2,021,000 | 1,783,870 | 0.25 |
| Legal & General Group Plc FRN 4.5% GBP 01/11/2050 | 2,759,000 | 2,490,748 | 0.34 |
| Legal & General Group Plc FRN 5.125% GBP 14/11/2048 | 1,800,000 | 1,731,633 | 0.24 |
| Legal & General Group Plc FRN 5.375% GBP 27/10/2045 | 1,500,000 | 1,483,365 | 0.20 |
| Legal & General Group Plc FRN 5.5% GBP 27/06/2064 | 6,000,000 | 5,707,927 | 0.79 |
| Lloyds Bank Plc 11.75% GBP Perpetual | 350,000 | 556,321 | 0.08 |
| Lloyds Banking Group Plc FRN 2.707% GBP 03/12/2035 | 20,000,000 | 15,761,104 | 2.17 |
| Lloyds Banking Group Plc FRN 7.875% GBP Perpetual | 3,000,000 | 2,898,900 | 0.40 |
| Lloyds Banking Group Plc FRN 8.5% GBP Perpetual | 2,000,000 | 2,014,620 | 0.28 |
| London Power Networks Plc 2.625% GBP 01/03/2029 | 1,040,000 | 930,792 | 0.13 |
| London Power Networks Plc 5.875% GBP 15/11/2040 | 6,000,000 | 6,235,140 | 0.86 |
| M&G Plc FRN 5.56% GBP 20/07/2055 | 3,000,000 | 2,669,525 | 0.37 |
| M&G Plc FRN 6.34% GBP 19/12/2063 | 5,000,000 | 4,671,051 | 0.64 |
| Manchester Airport Group Funding Plc 2.875% GBP 30/09/2044 | 4,000,000 | 2,668,865 | 0.37 |
| Manchester Airport Group Funding Plc 6.125% GBP 30/09/2041 | 2,771,000 | 2,931,192 | 0.40 |
| National Gas Transmission Plc 1.375% GBP 07/02/2031 | 2,269,000 | 1,735,092 | 0.24 |
| National Grid Electricity Distribution East Midlands Plc 1.75% GBP 09/09/2031 | 4,000,000 | 3,126,203 | 0.43 |
| National Grid Electricity Distribution South West Plc 5.818% GBP 31/07/2041 | 1,532,000 | 1,552,299 | 0.21 |
| National Grid Electricity Distribution West Midlands Plc 3.875% GBP 17/10/2024 | 7,000,000 | 6,927,690 | 0.95 |
| National Grid Electricity Transmission Plc 5.272% GBP 18/01/2043 | 2,402,000 | 2,270,887 | 0.31 |
| Nationwide Building Society FRN 5.75% GBP Perpetual | 2,500,000 | 2,317,538 | 0.32 |
| Nationwide Building Society 6.125% GBP 21/08/2028 | 7,648,000 | 7,879,696 | 1.09 |
| Nationwide Building Society FRN 6.178% GBP 07/12/2027 | 3,371,000 | 3,415,093 | 0.47 |
| Nationwide Building Society FRN 6.25% GBP Perpetual | 1,000,000 | 982,315 | 0.13 |
| Nationwide Building Society FRN 7.859% GBP Perpetual | 2,200,000 | 2,147,178 | 0.30 |
| NatWest Group Plc FRN 2.105% GBP 28/11/2031 | 7,000,000 | 6,255,985 | 0.86 |
| NatWest Group Plc FRN 3.125% GBP 28/03/2027 | 2,000,000 | 1,898,734 | 0.26 |
| NatWest Group Plc FRN 3.619% GBP 29/03/2029 | 2,168,000 | 2,003,178 | 0.28 |
| NatWest Group Plc FRN 5.125% GBP Perpetual | 4,000,000 | 3,614,000 | 0.50 |
| NatWest Group Plc FRN 7.416% GBP 06/06/2033 | 3,144,000 | 3,226,734 | 0.44 |
| NatWest Markets Plc FRN 5.625% GBP Perpetual | 895,000 | 858,287 | 0.12 |
| NatWest Markets Plc 6.625% GBP 22/06/2026 | 3,261,000 | 3,333,688 | 0.46 |
| Northumbrian Water Finance Plc 4.5% GBP 14/02/2031 | 7,000,000 | 6,557,740 | 0.90 |
| Peel Land & Property Investments Plc 8.375% GBP 30/04/2040 | 2,937,071 | 2,903,089 | 0.40 |
| Phoenix Group Holdings Plc 5.625% GBP 28/04/2031 | 484,000 | 453,099 | 0.06 |
| Phoenix Group Holdings Plc FRN 7.75% GBP 06/12/2053 | 2,758,000 | 2,871,519 | 0.40 |
| Reckitt Benckiser Treasury Services Plc 1.75% GBP 19/05/2032 | 1,000,000 | 801,913 | 0.11 |
| Reckitt Benckiser Treasury Services Plc 5.625% GBP 14/12/2038 | 3,792,000 | 3,980,178 | 0.55 |
| RI Finance Bonds No 3 Plc 6.125% GBP 13/11/2028 | 1,800,000 | 1,801,691 | 0.25 |
| RL Finance Bonds NO 4 Plc FRN 4.875% GBP 07/10/2049 | 2,572,000 | 2,063,072 | 0.28 |
| Santander UK Plc 5.875% GBP 14/08/2031 | 2,231,000 | 2,113,282 | 0.29 |
| Scottish Hydro Electric Transmission Plc 2.125% GBP 24/03/2036 | 4,000,000 | 2,889,206 | 0.40 |
| Scottish Widows Ltd 7% GBP 16/06/2043 | 300,000 | 323,713 | 0.04 |
| Segro Plc 5.125% GBP 06/12/2041 | 3,034,000 | 2,891,417 | 0.40 |
| Severn Trent Utilities Finance Plc 2.625% GBP 22/02/2033 | 952,000 | 768,569 | 0.11 |
| Severn Trent Utilities Finance Plc 4.625% GBP 30/11/2034 | 2,773,000 | 2,592,658 | 0.36 |
| Southern Electric Power Distribution Plc 4.625% GBP 20/02/2037 | 1,950,000 | 1,827,793 | 0.25 |
| SP Distribution Plc 5.875% GBP 17/07/2026 | 4,000,000 | 4,051,158 | 0.56 |
| SP Transmission Plc 2% GBP 13/11/2031 | 1,010,000 | 823,883 | 0.11 |
| SSE Plc FRN 3.74% GBP Perpetual | 4,000,000 | 3,805,252 | 0.52 |
| Tesco Corporate Treasury Services Plc 1.875% GBP 02/11/2028 | 2,778,000 | 2,421,596 | 0.33 |
| Tesco Property Finance 2 Plc 6.052% GBP 13/10/2039 | 4,775,994 | 4,887,142 | 0.67 |
| Tesco Property Finance 3 Plc 5.744% GBP 13/04/2040 | 2,014,169 | 2,008,263 | 0.28 |

Invesco Sterling Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value GBP | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED KINGDOM (continued) | | | |
| Thames Water Utilities Finance Plc 7.125% GBP 30/04/2031 | 4,000,000 | 3,974,424 | 0.55 |
| Thames Water Utilities Finance Plc 7.75% GBP 30/04/2044 | 2,659,000 | 2,691,559 | 0.37 |
| Thames Water Utilities Finance Plc 8.25% GBP 25/04/2040 | 622,000 | 665,139 | 0.09 |
| United Kingdom Gilt 0.5% GBP 22/10/2061 | 30,000,000 | 8,643,450 | 1.19 |
| United Kingdom Gilt 1.25% GBP 22/07/2027 | 7,000,000 | 6,345,570 | 0.87 |
| United Kingdom Gilt 2.75% GBP 07/09/2024 | 5,000,000 | 4,946,650 | 0.68 |
| United Kingdom Gilt 3.75% GBP 22/10/2053 | 9,000,000 | 7,661,025 | 1.06 |
| United Kingdom Inflation-Linked Gilt 0.125% GBP 22/03/2051 | 18,000,000 | 16,575,832 | 2.28 |
| United Utilities Water Finance Plc 0.875% GBP 28/10/2029 | 1,500,000 | 1,192,237 | 0.16 |
| United Utilities Water Finance Plc 2% GBP 03/07/2033 | 3,000,000 | 2,298,630 | 0.32 |
| University of Oxford 2.544% GBP 08/12/2117 | 4,000,000 | 2,137,209 | 0.29 |
| Virgin Money UK Plc FRN 5.125% GBP 11/12/2030 | 1,413,000 | 1,367,928 | 0.19 |
| Vodafone Group Plc 3% GBP 12/08/2056 | 7,000,000 | 4,108,796 | 0.57 |
| Vodafone Group Plc 5.125% GBP 02/12/2052 | 8,500,000 | 7,533,422 | 1.04 |
| Wellcome Trust Ltd/The 2.517% GBP 07/02/2118 | 3,500,000 | 1,850,631 | 0.25 |
| Wessex Water Services Finance Plc 5.125% GBP 31/10/2032 | 1,744,000 | 1,693,485 | 0.23 |
| Westfield Stratford City Finance NO 2 Plc 1.642% GBP 04/08/2026 | 1,280,000 | 1,149,594 | 0.16 |
| Whitbread Group Plc 2.375% GBP 31/05/2027 | 2,140,000 | 1,934,133 | 0.27 |
| Whitbread Group Plc 3% GBP 31/05/2031 | 3,000,000 | 2,549,702 | 0.35 |
| Yorkshire Building Society FRN 1.5% GBP 15/09/2029 | 2,979,000 | 2,462,605 | 0.34 |
| | | 376,180,702 | 51.83 |
| UNITED STATES | | | |
| AT&T Inc 2.9% GBP 04/12/2026 | 5,500,000 | 5,170,880 | 0.71 |
| AT&T Inc 4.25% GBP 01/06/2043 | 1,015,000 | 825,465 | 0.11 |
| AT&T Inc 4.375% GBP 14/09/2029 | 4,500,000 | 4,315,286 | 0.60 |
| Bank of America Corp FRN 1.667% GBP 02/06/2029 | 6,000,000 | 5,166,000 | 0.71 |
| Bank of America Corp FRN 3.584% GBP 27/04/2031 | 4,637,000 | 4,236,526 | 0.58 |
| Charter Communications Operating LLC / Charter Communications Operating Capital 4.4% USD 01/04/2033 | 1,875,000 | 1,297,396 | 0.18 |
| Comcast Corp 1.875% GBP 20/02/2036 | 4,800,000 | 3,443,746 | 0.48 |
| Equitable Financial Life Global Funding 6.375% GBP 02/06/2028 | 5,090,000 | 5,282,733 | 0.73 |
| Ford Motor Credit Co LLC 2.748% GBP 14/06/2024 | 17,549,000 | 17,400,009 | 2.40 |
| General Motors Financial Co Inc 2.35% GBP 03/09/2025 | 1,250,000 | 1,189,569 | 0.16 |
| General Motors Financial Co Inc 5.5% GBP 12/01/2030 | 3,462,000 | 3,408,426 | 0.47 |
| Goldman Sachs Group Inc/The FRN 3.625% GBP 29/10/2029 | 5,411,000 | 5,005,256 | 0.69 |
| International Business Machines Corp 4.875% GBP 06/02/2038 | 7,000,000 | 6,596,100 | 0.91 |
| JPMorgan Chase & Co FRN 0.991% GBP 28/04/2026 | 4,000,000 | 3,803,545 | 0.52 |
| JPMorgan Chase & Co FRN 1.895% GBP 28/04/2033 | 15,000,000 | 11,845,152 | 1.63 |
| JPMorgan Chase & Co FRN 4.586% USD 26/04/2033 | 7,049,000 | 5,292,085 | 0.73 |
| McDonald's Corp 2.95% GBP 15/03/2034 | 1,600,000 | 1,333,978 | 0.18 |
| McDonald's Corp 3.75% GBP 31/05/2038 | 854,000 | 718,658 | 0.10 |
| Metropolitan Life Global Funding I 5% GBP 10/01/2030 | 3,316,000 | 3,307,975 | 0.46 |
| Morgan Stanley FRN 5.789% GBP 18/11/2033 | 4,411,000 | 4,519,555 | 0.62 |
| Nestle Holdings Inc 5.25% GBP 21/09/2026 | 5,400,000 | 5,432,292 | 0.75 |
| New York Life Global Funding 4.95% GBP 07/12/2029 | 4,643,000 | 4,658,809 | 0.64 |
| Time Warner Cable LLC 5.75% GBP 02/06/2031 | 2,500,000 | 2,386,506 | 0.33 |
| United States Treasury Note/Bond 3.875% USD 15/08/2033 | 6,000,000 | 4,590,975 | 0.63 |
| Verizon Communications Inc 1.125% GBP 03/11/2028 | 3,000,000 | 2,541,768 | 0.35 |
| Verizon Communications Inc 2.5% GBP 08/04/2031 | 2,000,000 | 1,691,267 | 0.23 |
| Verizon Communications Inc 3.125% GBP 02/11/2035 | 3,000,000 | 2,425,298 | 0.33 |
| Verizon Communications Inc 3.375% GBP 27/10/2036 | 5,762,000 | 4,696,503 | 0.65 |
| Verizon Communications Inc 4.073% GBP 18/06/2024 | 4,000,000 | 3,982,140 | 0.55 |
| Walmart Inc 5.625% GBP 27/03/2034 | 6,000,000 | 6,420,866 | 0.89 |
| | | 132,984,764 | 18.32 |

Invesco Sterling Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value GBP | Net Assets % |
|---|----------------|---------------------|-----------------|
| TOTAL BONDS | | 707,801,835 | 97.52 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 707,801,835 | 97.52 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco Sterling Liquidity Portfolio | 8,114,390 | 8,114,390 | 1.12 |
| TOTAL OPEN-ENDED FUNDS | | 8,114,390 | 1.12 |
| Total Investments | | 715,916,225 | 98.64 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Sustainable China Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| BASIC MATERIALS | | | |
| Bluestar Finance Holdings Ltd 3.375% USD 16/07/2024 | 200,000 | 198,094 | 0.78 |
| Chinalco Capital Holdings Ltd FRN 4.1% USD Perpetual | 200,000 | 198,200 | 0.79 |
| CNAC HK Finbridge Co Ltd 3% USD 22/09/2030 | 200,000 | 173,298 | 0.69 |
| CNAC HK Finbridge Co Ltd 3.375% USD 19/06/2024 | 200,000 | 198,500 | 0.79 |
| LG Chem Ltd 3.25% USD 15/10/2024 | 200,000 | 196,877 | 0.78 |
| | | 964,969 | 3.83 |
| COMMUNICATIONS | | | |
| Alibaba Group Holding Ltd 2.7% USD 09/02/2041 | 700,000 | 481,370 | 1.91 |
| Baidu Inc 2.375% USD 23/08/2031 | 400,000 | 329,714 | 1.31 |
| JD.com Inc 3.375% USD 14/01/2030 | 200,000 | 180,691 | 0.71 |
| Meituan 0% USD 27/04/2028 | 500,000 | 436,875 | 1.73 |
| Prosus NV 3.061% USD 13/07/2031 | 400,000 | 321,869 | 1.28 |
| | | 1,750,519 | 6.94 |
| CONSUMER, CYCLICAL | | | |
| CK Hutchison Europe Finance 21 Ltd 1% EUR 02/11/2033 | 250,000 | 204,560 | 0.81 |
| CK Hutchison International 23 Ltd 4.875% USD 21/04/2033 | 200,000 | 197,367 | 0.78 |
| Geely Automobile Holdings Ltd FRN 4% USD Perpetual | 200,000 | 196,300 | 0.78 |
| LG Energy Solution Ltd 5.625% USD 25/09/2026 | 400,000 | 401,589 | 1.59 |
| Midea Investment Development Co Ltd 2.88% USD 24/02/2027 | 250,000 | 233,203 | 0.93 |
| Zhongsheng Group Holdings Ltd 0% HKD 21/05/2025 | 4,000,000 | 551,174 | 2.19 |
| | | 1,784,193 | 7.08 |
| CONSUMER, NON-CYCLICAL | | | |
| Blossom Joy Ltd 2.2% USD 21/10/2030 | 200,000 | 167,484 | 0.67 |
| China Mengniu Dairy Co Ltd 1.875% USD 17/06/2025 | 400,000 | 380,840 | 1.51 |
| Shanghai Port Group BVI Development 2 Co Ltd 1.5% USD 13/07/2025 | 200,000 | 189,903 | 0.75 |
| | | 738,227 | 2.93 |
| DIVERSIFIED | | | |
| CITIC Ltd 2.45% USD 25/02/2025 | 200,000 | 193,801 | 0.77 |
| ENERGY | | | |
| Contemporary Ruiding Development Ltd 2.625% USD 17/09/2030 | 400,000 | 339,184 | 1.35 |
| FINANCIAL | | | |
| AIA Group Ltd 3.2% USD 16/09/2040 | 600,000 | 445,742 | 1.77 |
| Bank of China Ltd 5% USD 13/11/2024 | 400,000 | 398,084 | 1.58 |
| Bank of China Ltd/Paris 4.75% USD 23/11/2025 | 200,000 | 198,032 | 0.79 |
| Bocom Leasing Management Hong Kong Co Ltd 1.125% USD 18/06/2024 | 420,000 | 414,112 | 1.64 |
| CDBL Funding 1 4.25% USD 02/12/2024 | 400,000 | 395,148 | 1.57 |
| China Cinda 2020 I Management Ltd 3.125% USD 18/03/2030 | 200,000 | 173,896 | 0.69 |
| China Cinda Finance 2015 I Ltd 4.25% USD 23/04/2025 | 200,000 | 195,936 | 0.78 |
| China Cinda Finance 2017 I Ltd 4.375% USD 08/02/2025 | 200,000 | 197,118 | 0.78 |
| China Construction Bank Corp FRN 2.45% USD 24/06/2030 | 200,000 | 192,093 | 0.76 |
| China Construction Bank Corp/London 3.4% CNY 17/05/2024 | 1,670,000 | 231,861 | 0.92 |
| China Construction Bank Corp/Sydney 4.5% USD 31/05/2026 | 200,000 | 197,401 | 0.78 |
| China Development Bank/Hong Kong 0.625% USD 09/09/2024 | 200,000 | 194,990 | 0.77 |
| China Overseas Finance Cayman VIII Ltd 3.125% USD 02/03/2035 | 200,000 | 150,632 | 0.60 |
| China Overseas Finance Cayman VIII Ltd 3.45% USD 15/07/2029 | 400,000 | 357,060 | 1.42 |
| China Resources Land Ltd 3.75% USD 26/08/2024 | 200,000 | 197,813 | 0.78 |
| China Resources Land Ltd FRN 3.75% USD Perpetual | 200,000 | 196,199 | 0.78 |
| China Resources Land Ltd 4.125% USD 26/02/2029 | 200,000 | 187,506 | 0.74 |
| Citigroup Global Markets Funding Luxembourg SCA 0% HKD 25/07/2024 | 2,000,000 | 249,939 | 0.99 |
| CMB International Leasing Management Ltd 1.25% USD 16/09/2024 | 200,000 | 195,120 | 0.77 |
| CMB International Leasing Management Ltd 1.75% USD 16/09/2026 | 400,000 | 361,840 | 1.44 |
| DBS Group Holdings Ltd FRN 1.822% USD 10/03/2031 | 300,000 | 278,345 | 1.10 |
| Franshion Brilliant Ltd 4.25% USD 23/07/2029 | 200,000 | 139,888 | 0.56 |

Invesco Sustainable China Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| FINANCIAL (continued) | | | |
| Gaci First Investment Co 5.125% USD 14/02/2053 | 200,000 | 171,433 | 0.68 |
| Hong Kong Mortgage Corp Ltd/The 2.98% CNY 12/09/2026 | 3,100,000 | 430,254 | 1.71 |
| Hongkong Land Finance Cayman Islands Co Ltd/The 2.25% USD 15/07/2031 | 200,000 | 161,831 | 0.64 |
| HSBC Holdings Plc FRN 4.18% USD 09/12/2025 | 200,000 | 197,252 | 0.78 |
| HSBC Holdings Plc FRN 7.399% USD 13/11/2034 | 200,000 | 215,070 | 0.85 |
| Huarong Finance 2019 Co Ltd 4.5% USD 29/05/2029 | 200,000 | 184,000 | 0.73 |
| Huarong Finance II Co Ltd 5% USD 19/11/2025 | 200,000 | 196,000 | 0.78 |
| ICBCIL Finance Co Ltd 1.625% USD 02/11/2024 | 400,000 | 389,214 | 1.54 |
| ICBCIL Finance Co Ltd 1.75% USD 25/08/2025 | 200,000 | 188,833 | 0.75 |
| Industrial & Commercial Bank of China Ltd/Hong Kong 4.5% USD 19/01/2026 | 200,000 | 197,693 | 0.78 |
| Industrial & Commercial Bank of China Ltd/Singapore 3% CNY 19/01/2025 | 1,000,000 | 138,695 | 0.55 |
| Industrial & Commercial Bank of China Macau Ltd FRN 2.875% USD 12/09/2029 | 250,000 | 245,868 | 0.98 |
| Link CB Ltd 4.5% HKD 12/12/2027 | 4,000,000 | 519,361 | 2.06 |
| Oversea-Chinese Banking Corp Ltd 4.25% USD 19/06/2024 | 300,000 | 298,429 | 1.18 |
| Shanghai Commercial Bank Ltd FRN 6.375% USD 28/02/2033 | 250,000 | 251,971 | 1.00 |
| Sinochem Offshore Capital Co Ltd 0.75% EUR 25/11/2025 | 250,000 | 253,620 | 1.01 |
| Sinochem Offshore Capital Co Ltd 1% USD 23/09/2024 | 200,000 | 194,741 | 0.77 |
| Standard Chartered Plc FRN 3.516% USD 12/02/2030 | 200,000 | 193,327 | 0.77 |
| Standard Chartered Plc FRN 6.296% USD 06/07/2034 | 200,000 | 205,569 | 0.82 |
| Standard Chartered Plc FRN 7.75% USD Perpetual | 200,000 | 203,093 | 0.81 |
| Swire Properties MTN Financing Ltd 3% CNH 06/06/2026 | 2,000,000 | 275,252 | 1.09 |
| Universe Trek Ltd 0% USD 15/06/2026 | 200,000 | 207,900 | 0.83 |
| Vanke Real Estate Hong Kong Co Ltd 3.5% USD 12/11/2029 | 400,000 | 181,983 | 0.72 |
| | | 11,050,144 | 43.84 |
| GOVERNMENT | | | |
| Airport Authority FRN 2.1% USD Perpetual | 200,000 | 186,962 | 0.74 |
| Airport Authority 3.25% USD 12/01/2052 | 250,000 | 181,753 | 0.72 |
| Airport Authority 4.75% USD 12/01/2028 | 200,000 | 199,507 | 0.79 |
| Asian Infrastructure Investment Bank/The 4% AUD 17/05/2028 | 500,000 | 317,911 | 1.26 |
| Hong Kong Government International Bond 3.3% CNY 07/06/2033 | 2,000,000 | 286,381 | 1.14 |
| United States Treasury Bill 0% USD 07/03/2024 | 600,000 | 599,388 | 2.38 |
| United States Treasury Bill 0% USD 30/04/2024 | 400,000 | 396,439 | 1.57 |
| United States Treasury Note/Bond 4.375% USD 15/08/2043 | 130,000 | 126,659 | 0.50 |
| | | 2,295,000 | 9.10 |
| INDUSTRIAL | | | |
| China State Construction Finance Cayman III Ltd FRN 4% USD Perpetual | 400,000 | 394,000 | 1.56 |
| CRCC Chengan Ltd FRN 3.97% USD Perpetual | 500,000 | 496,718 | 1.97 |
| MTR Corp Ltd 1.625% USD 19/08/2030 | 400,000 | 330,169 | 1.31 |
| MTR Corp Ltd 2.9% CNY 24/03/2024 | 2,000,000 | 277,477 | 1.10 |
| Sunny Optical Technology Group Co Ltd 5.95% USD 17/07/2026 | 200,000 | 200,832 | 0.80 |
| West China Cement Ltd 4.95% USD 08/07/2026 | 400,000 | 313,506 | 1.24 |
| Yunda Holding Investment Ltd 2.25% USD 19/08/2025 | 200,000 | 187,666 | 0.75 |
| | | 2,200,368 | 8.73 |
| TECHNOLOGY | | | |
| Lenovo Group Ltd 6.536% USD 27/07/2032 | 435,000 | 456,309 | 1.81 |
| UTILITIES | | | |
| ENN Clean Energy International Investment Ltd 3.375% USD 12/05/2026 | 300,000 | 283,265 | 1.12 |
| ENN Energy Holdings Ltd 2.625% USD 17/09/2030 | 400,000 | 340,621 | 1.35 |
| ENN Energy Holdings Ltd 4.625% USD 17/05/2027 | 200,000 | 196,215 | 0.78 |
| State Grid Europe Development 2014 Plc 3.25% USD 07/04/2027 | 290,000 | 276,299 | 1.10 |
| TCCL Finance Ltd 4% USD 26/04/2027 | 490,000 | 466,075 | 1.85 |
| | | 1,562,475 | 6.20 |

Invesco Sustainable China Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TOTAL BONDS | | 23,335,189 | 92.58 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 23,335,189 | 92.58 |
| OPEN-ENDED FUNDS | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 1,003,500 | 1,003,500 | 3.98 |
| TOTAL OPEN-ENDED FUNDS | | 1,003,500 | 3.98 |
| Total Investments | | 24,338,689 | 96.56 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Sustainable Global High Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| BERMUDA | | | |
| Nabors Industries Ltd 144A 7.25% USD 15/01/2026 | 162,000 | 159,606 | 0.10 |
| NCL Corp Ltd 144A 5.875% USD 15/03/2026 | 920,000 | 900,965 | 0.59 |
| NCL Corp Ltd 144A 5.875% USD 15/02/2027 | 356,000 | 351,820 | 0.23 |
| NCL Corp Ltd 144A 8.125% USD 15/01/2029 | 293,000 | 308,245 | 0.20 |
| NCL Finance Ltd 144A 6.125% USD 15/03/2028 | 398,000 | 387,082 | 0.25 |
| Valaris Ltd 144A 8.375% USD 30/04/2030 | 1,233,000 | 1,269,115 | 0.83 |
| Viking Cruises Ltd 144A 7% USD 15/02/2029 | 938,000 | 939,613 | 0.61 |
| Viking Ocean Cruises Ship VII Ltd 144A 5.625% USD 15/02/2029 | 369,000 | 355,948 | 0.23 |
| | | 4,672,394 | 3.04 |
| CANADA | | | |
| 1011778 BC ULC / New Red Finance Inc 144A 3.5% USD 15/02/2029 | 253,000 | 228,345 | 0.15 |
| 1011778 BC ULC / New Red Finance Inc 144A 3.875% USD 15/01/2028 | 845,000 | 786,194 | 0.51 |
| 1011778 BC ULC / New Red Finance Inc 144A 4% USD 15/10/2030 | 551,000 | 486,601 | 0.32 |
| Bausch Health Cos Inc 144A 4.875% USD 01/06/2028 | 400,000 | 228,435 | 0.15 |
| Bausch Health Cos Inc 144A 5.25% USD 30/01/2030 | 341,000 | 148,812 | 0.10 |
| Bausch Health Cos Inc 144A 5.5% USD 01/11/2025 | 331,000 | 307,830 | 0.20 |
| GFL Environmental Inc 144A 6.75% USD 15/01/2031 | 746,000 | 762,786 | 0.50 |
| Hudbay Minerals Inc 144A 6.125% USD 01/04/2029 | 788,000 | 773,714 | 0.50 |
| New Gold Inc 144A 7.5% USD 15/07/2027 | 1,093,000 | 1,085,245 | 0.70 |
| | | 4,807,962 | 3.13 |
| CAYMAN ISLANDS | | | |
| Alibaba Group Holding Ltd 2.125% USD 09/02/2031 | 1,000,000 | 825,099 | 0.54 |
| Meituan 2.125% USD 28/10/2025 | 1,000,000 | 941,975 | 0.61 |
| Transocean Inc 144A 7.5% USD 15/01/2026 | 1,056,000 | 1,043,884 | 0.68 |
| Transocean Inc 144A 8.75% USD 15/02/2030 | 947,700 | 974,606 | 0.63 |
| | | 3,785,564 | 2.46 |
| FRANCE | | | |
| Alice France SA/France 144A 8.125% USD 01/02/2027 | 647,000 | 594,073 | 0.39 |
| BNP Paribas SA FRN 6.875% EUR Perpetual | 400,000 | 445,314 | 0.29 |
| Credit Agricole SA FRN 7.25% EUR Perpetual | 600,000 | 677,478 | 0.44 |
| Electricite de France SA FRN 5.375% EUR Perpetual | 700,000 | 758,613 | 0.49 |
| Electricite de France SA 144A FRN 9.125% USD Perpetual | 632,000 | 705,481 | 0.46 |
| Goldstory SAS FRN 7.922% EUR 01/02/2030 | 275,000 | 300,181 | 0.19 |
| Mobilux Finance SAS 4.25% EUR 15/07/2028 | 700,000 | 689,831 | 0.45 |
| Paprec Holding SA 6.5% EUR 17/11/2027 | 700,000 | 799,977 | 0.52 |
| SNF Group SACA 2.625% EUR 01/02/2029 | 700,000 | 702,914 | 0.46 |
| | | 5,673,862 | 3.69 |
| GERMANY | | | |
| Bertelsmann SE & Co KGaA FRN 3.5% EUR 23/04/2075 | 1,400,000 | 1,459,661 | 0.95 |
| Deutsche Bank AG FRN 10% EUR Perpetual | 400,000 | 453,321 | 0.29 |
| Nidra Healthcare Holding GmbH 7.5% EUR 21/08/2026 | 1,075,000 | 1,209,272 | 0.79 |
| WEPA Hygieneprodukte GmbH 5.625% EUR 15/01/2031 | 1,050,000 | 1,147,612 | 0.75 |
| ZF Finance GmbH 2.75% EUR 25/05/2027 | 700,000 | 716,509 | 0.46 |
| | | 4,986,375 | 3.24 |
| ITALY | | | |
| Intesa Sanpaolo SpA 5.148% GBP 10/06/2030 | 700,000 | 809,547 | 0.53 |
| JAPAN | | | |
| SoftBank Group Corp 3.125% EUR 19/09/2025 | 550,000 | 583,605 | 0.38 |
| LIBERIA | | | |
| Royal Caribbean Cruises Ltd 144A 6.25% USD 15/03/2032 | 1,115,000 | 1,117,173 | 0.73 |

Invesco Sustainable Global High Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| LUXEMBOURG | | | |
| Altice Financing SA 144A 5.75% USD 15/08/2029 | 200,000 | 172,020 | 0.11 |
| Altice France Holding SA 144A 10.5% USD 15/05/2027 | 350,000 | 224,436 | 0.15 |
| B2W Digital Lux Sarl 144A 4.375% USD 20/12/2030 | 2,200,000 | 478,541 | 0.31 |
| Camelot Finance SA 144A 4.5% USD 01/11/2026 | 1,177,000 | 1,125,561 | 0.73 |
| Cosan Luxembourg SA 144A 7.5% USD 27/06/2030 | 895,000 | 923,468 | 0.60 |
| Stena International SA 7.25% EUR 15/02/2028 | 500,000 | 573,547 | 0.37 |
| Stena International SA 144A 7.25% USD 15/01/2031 | 503,000 | 497,729 | 0.33 |
| | | 3,995,302 | 2.60 |
| MEXICO | | | |
| Grupo Axo SAPI de CV 144A 5.75% USD 08/06/2026 | 800,000 | 759,458 | 0.49 |
| Trust Fibra Uno 4.869% USD 15/01/2030 | 1,000,000 | 907,033 | 0.59 |
| | | 1,666,491 | 1.08 |
| MULTINATIONAL | | | |
| American Airlines Inc/AAdvantage Loyalty IP Ltd 144A 5.75% USD 20/04/2029 | 1,278,000 | 1,249,283 | 0.81 |
| Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc 2.125% EUR 15/08/2026 | 600,000 | 588,382 | 0.38 |
| Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc 144A 5.25% USD 15/08/2027 | 200,000 | 145,634 | 0.10 |
| Clarios Global LP / Clarios US Finance Co 144A 8.5% USD 15/05/2027 | 625,000 | 627,906 | 0.41 |
| JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc 3.75% USD 01/12/2031 | 1,500,000 | 1,274,996 | 0.83 |
| | | 3,886,201 | 2.53 |
| NETHERLANDS | | | |
| Cooperatieve Rabobank UA FRN 4.375% EUR Perpetual | 400,000 | 406,298 | 0.26 |
| Energizer Gamma Acquisition BV 3.5% EUR 30/06/2029 | 750,000 | 726,932 | 0.47 |
| IPD 3 BV 8% EUR 15/06/2028 | 500,000 | 576,131 | 0.38 |
| OI European Group BV 144A 4.75% USD 15/02/2030 | 822,000 | 753,433 | 0.49 |
| Prosus NV 3.257% USD 19/01/2027 | 1,000,000 | 921,749 | 0.60 |
| Q-Park Holding I BV 5.125% EUR 01/03/2029 | 700,000 | 764,119 | 0.50 |
| Sensata Technologies BV 144A 5.875% USD 01/09/2030 | 350,000 | 341,770 | 0.22 |
| Telefonica Europe BV FRN 6.135% EUR Perpetual | 1,400,000 | 1,540,691 | 1.00 |
| Volkswagen International Finance NV FRN 3.5% EUR Perpetual | 700,000 | 741,018 | 0.48 |
| VZ Secured Financing BV 3.5% EUR 15/01/2032 | 1,225,000 | 1,187,880 | 0.77 |
| Ziggo BV 144A 4.875% USD 15/01/2030 | 447,000 | 399,009 | 0.26 |
| | | 8,359,030 | 5.43 |
| NORWAY | | | |
| Nassa Topco AS 2.875% EUR 06/04/2024 | 700,000 | 755,086 | 0.49 |
| PANAMA | | | |
| Carnival Corp 144A 6% USD 01/05/2029 | 354,000 | 345,634 | 0.22 |
| SPAIN | | | |
| Banco Bilbao Vizcaya Argentaria SA FRN 6% EUR Perpetual | 400,000 | 430,936 | 0.28 |
| SWEDEN | | | |
| Verisure Holding AB 3.25% EUR 15/02/2027 | 700,000 | 729,232 | 0.47 |
| SWITZERLAND | | | |
| UBS Group AG 144A FRN 7.75% USD Perpetual | 209,000 | 209,624 | 0.14 |
| UNITED KINGDOM | | | |
| Bellis Acquisition Co Plc 3.25% GBP 16/02/2026 | 500,000 | 599,725 | 0.39 |
| Centrica Plc FRN 5.25% GBP 10/04/2075 | 700,000 | 876,680 | 0.57 |
| Deuce Finco Plc 5.5% GBP 15/06/2027 | 700,000 | 834,130 | 0.54 |
| Gatwick Airport Finance Plc 4.375% GBP 07/04/2026 | 700,000 | 854,519 | 0.56 |
| INEOS Quattro Finance 2 Plc 8.5% EUR 15/03/2029 | 500,000 | 568,514 | 0.37 |
| Lloyds Banking Group Plc FRN 4.947% EUR Perpetual | 400,000 | 422,008 | 0.27 |
| Premier Foods Finance Plc 3.5% GBP 15/10/2026 | 700,000 | 844,384 | 0.55 |
| Stonegate Pub Co Financing 2019 Plc 8.25% GBP 31/07/2025 | 250,000 | 310,399 | 0.20 |
| Virgin Media Secured Finance Plc 5% GBP 15/04/2027 | 1,400,000 | 1,730,318 | 1.12 |

Invesco Sustainable Global High Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED KINGDOM (continued) | | | |
| Vmed O2 UK Financing I Plc 3.25% EUR 31/01/2031 | 1,875,000 | 1,812,720 | 1.18 |
| Vodafone Group Plc FRN 3% EUR 27/08/2080 | 1,400,000 | 1,350,676 | 0.88 |
| Vodafone Group Plc FRN 4.125% USD 04/06/2081 | 2,120,000 | 1,813,415 | 1.18 |
| | | 12,017,488 | 7.81 |
| UNITED STATES | | | |
| Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer 144A 7% USD 15/01/2031 | 751,000 | 746,879 | 0.49 |
| Allied Universal Holdco LLC / Allied Universal Finance Corp 144A 6% USD 01/06/2029 | 200,000 | 165,262 | 0.11 |
| Allied Universal Holdco LLC / Allied Universal Finance Corp 144A 9.75% USD 15/07/2027 | 125,000 | 124,614 | 0.08 |
| Amer Sports Co 144A 6.75% USD 16/02/2031 | 771,000 | 770,310 | 0.50 |
| Ashton Woods USA LLC / Ashton Woods Finance Co 144A 6.625% USD 15/01/2028 | 295,000 | 293,280 | 0.19 |
| Bank of America Corp FRN 6.5% USD Perpetual | 652,000 | 654,004 | 0.42 |
| Carnival Holdings Bermuda Ltd 144A 10.375% USD 01/05/2028 | 1,979,000 | 2,157,673 | 1.40 |
| Carriage Services Inc 144A 4.25% USD 15/05/2029 | 2,272,000 | 1,983,028 | 1.29 |
| Catalent Pharma Solutions Inc 144A 3.5% USD 01/04/2030 | 777,000 | 748,661 | 0.49 |
| CCO Holdings LLC / CCO Holdings Capital Corp 144A 4.5% USD 15/08/2030 | 1,001,000 | 831,412 | 0.54 |
| CCO Holdings LLC / CCO Holdings Capital Corp 4.5% USD 01/05/2032 | 908,000 | 718,196 | 0.47 |
| CCO Holdings LLC / CCO Holdings Capital Corp 144A 5.375% USD 01/06/2029 | 321,000 | 290,473 | 0.19 |
| CHS/Community Health Systems Inc 144A 4.75% USD 15/02/2031 | 438,000 | 333,151 | 0.22 |
| CHS/Community Health Systems Inc 144A 5.25% USD 15/05/2030 | 655,000 | 522,267 | 0.34 |
| CHS/Community Health Systems Inc 144A 6.875% USD 15/04/2029 | 88,000 | 55,991 | 0.04 |
| CHS/Community Health Systems Inc 144A 8% USD 15/03/2026 | 180,000 | 178,718 | 0.12 |
| CHS/Community Health Systems Inc 144A 8% USD 15/12/2027 | 259,000 | 248,478 | 0.16 |
| Citigroup Inc FRN 3.875% USD Perpetual | 602,000 | 564,540 | 0.37 |
| Citigroup Inc FRN 7.375% USD Perpetual | 141,000 | 144,772 | 0.09 |
| Clarivate Science Holdings Corp 144A 4.875% USD 01/07/2029 | 759,000 | 691,365 | 0.45 |
| Clear Channel Outdoor Holdings Inc 144A 5.125% USD 15/08/2027 | 699,000 | 657,370 | 0.43 |
| Clearway Energy Operating LLC 144A 3.75% USD 15/02/2031 | 736,000 | 624,490 | 0.41 |
| Clearway Energy Operating LLC 144A 4.75% USD 15/03/2028 | 308,000 | 287,450 | 0.19 |
| Cleveland-Cliffs Inc 6.25% USD 01/10/2040 | 424,000 | 369,777 | 0.24 |
| Cleveland-Cliffs Inc 144A 6.75% USD 15/04/2030 | 626,000 | 625,176 | 0.41 |
| Cloud Software Group Inc 144A 9% USD 30/09/2029 | 390,000 | 362,825 | 0.24 |
| Clydesdale Acquisition Holdings Inc 144A 6.625% USD 15/04/2029 | 639,000 | 635,410 | 0.41 |
| Clydesdale Acquisition Holdings Inc 144A 8.75% USD 15/04/2030 | 389,000 | 371,099 | 0.24 |
| Crowdstrike Holdings Inc 3% USD 15/02/2029 | 794,000 | 701,558 | 0.46 |
| CSC Holdings LLC 144A 4.625% USD 01/12/2030 | 297,000 | 164,912 | 0.11 |
| CSC Holdings LLC 144A 5.375% USD 01/02/2028 | 1,050,000 | 913,172 | 0.59 |
| CSC Holdings LLC 144A 5.5% USD 15/04/2027 | 495,000 | 445,683 | 0.29 |
| CSC Holdings LLC 144A 5.75% USD 15/01/2030 | 355,000 | 208,202 | 0.14 |
| Cushman & Wakefield US Borrower LLC 144A 8.875% USD 01/09/2031 | 672,000 | 701,917 | 0.46 |
| CVR Energy Inc 144A 8.5% USD 15/01/2029 | 643,000 | 649,787 | 0.42 |
| DaVita Inc 144A 3.75% USD 15/02/2031 | 547,000 | 449,111 | 0.29 |
| Delek Logistics Partners LP / Delek Logistics Finance Corp 144A 7.125% USD 01/06/2028 | 2,003,000 | 1,927,106 | 1.25 |
| Delek Logistics Partners LP / Delek Logistics Finance Corp 144A 8.625% USD 15/03/2029 | 360,000 | 359,100 | 0.23 |
| Diversified Healthcare Trust 144A 0% USD 15/01/2026 | 922,000 | 780,441 | 0.51 |
| Dun & Bradstreet Corp/The 144A 5% USD 15/12/2029 | 1,405,000 | 1,295,979 | 0.84 |
| EMRLD Borrower LP / Emerald Co-Issuer Inc 6.375% EUR 15/12/2030 | 700,000 | 799,378 | 0.52 |
| EMRLD Borrower LP / Emerald Co-Issuer Inc 144A 6.625% USD 15/12/2030 | 743,000 | 743,854 | 0.48 |
| Encore Capital Group Inc 5.375% GBP 15/02/2026 | 700,000 | 846,456 | 0.55 |
| EnerSys 144A 4.375% USD 15/12/2027 | 460,000 | 432,883 | 0.28 |
| EnerSys 144A 6.625% USD 15/01/2032 | 327,000 | 328,075 | 0.21 |
| Enpro Inc 5.75% USD 15/10/2026 | 1,322,000 | 1,304,376 | 0.85 |
| FirstCash Inc 144A 5.625% USD 01/01/2030 | 874,000 | 827,962 | 0.54 |
| FirstCash Inc 144A 6.875% USD 01/03/2032 | 364,000 | 363,081 | 0.24 |
| Fortress Transportation and Infrastructure Investors LLC 144A 5.5% USD 01/05/2028 | 619,000 | 593,879 | 0.39 |
| Fortress Transportation and Infrastructure Investors LLC 144A 7.875% USD 01/12/2030 | 617,000 | 646,713 | 0.42 |
| Frontier Communications Holdings LLC 144A 6% USD 15/01/2030 | 86,000 | 73,437 | 0.05 |
| Frontier Communications Holdings LLC 144A 6.75% USD 01/05/2029 | 353,000 | 316,171 | 0.21 |
| Genesis Energy LP / Genesis Energy Finance Corp 7.75% USD 01/02/2028 | 577,000 | 576,725 | 0.37 |
| Genesis Energy LP / Genesis Energy Finance Corp 8.875% USD 15/04/2030 | 899,000 | 933,182 | 0.61 |
| Gray Television Inc 144A 5.375% USD 15/11/2031 | 94,000 | 59,545 | 0.04 |
| Gray Television Inc 144A 7% USD 15/05/2027 | 75,000 | 67,099 | 0.04 |
| Group 1 Automotive Inc 144A 4% USD 15/08/2028 | 1,659,000 | 1,510,230 | 0.98 |
| Hanesbrands Inc 144A 9% USD 15/02/2031 | 70,000 | 69,935 | 0.05 |
| Hilcorp Energy I LP / Hilcorp Finance Co 144A 6% USD 15/04/2030 | 180,000 | 174,877 | 0.11 |
| Hilcorp Energy I LP / Hilcorp Finance Co 144A 6% USD 01/02/2031 | 234,000 | 226,109 | 0.15 |

Invesco Sustainable Global High Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| Hilcorp Energy I LP / Hilcorp Finance Co 144A 6.25% USD 15/04/2032 | 683,000 | 663,801 | 0.43 |
| Howard Midstream Energy Partners LLC 144A 6.75% USD 15/01/2027 | 887,000 | 883,780 | 0.57 |
| Howard Midstream Energy Partners LLC 144A 8.875% USD 15/07/2028 | 479,000 | 505,696 | 0.33 |
| HUB International Ltd 144A 7.25% USD 15/06/2030 | 359,000 | 366,298 | 0.24 |
| HUB International Ltd 144A 7.375% USD 31/01/2032 | 303,000 | 305,741 | 0.20 |
| IQM A Inc 2.25% EUR 15/01/2028 | 1,450,000 | 1,457,184 | 0.95 |
| IRB Holding Corp 144A 7% USD 15/06/2025 | 765,000 | 766,186 | 0.50 |
| Jane Street Group / JSG Finance Inc 144A 4.5% USD 15/11/2029 | 1,659,000 | 1,534,777 | 1.00 |
| Jefferies Finance LLC / JFIN Co-Issuer Corp 144A 5% USD 15/08/2028 | 959,000 | 862,953 | 0.56 |
| Jefferson Capital Holdings LLC 144A 9.5% USD 15/02/2029 | 366,000 | 370,021 | 0.24 |
| JPMorgan Chase & Co FRN 5% USD Perpetual | 1,355,000 | 1,347,120 | 0.88 |
| Kohl's Corp 4.625% USD 01/05/2031 | 417,000 | 330,760 | 0.21 |
| Lamar Media Corp 3.625% USD 15/01/2031 | 191,000 | 165,021 | 0.11 |
| Lamar Media Corp 4% USD 15/02/2030 | 579,000 | 517,229 | 0.34 |
| LCM Investments Holdings II LLC 144A 4.875% USD 01/05/2029 | 708,000 | 634,792 | 0.41 |
| LCM Investments Holdings II LLC 144A 8.25% USD 01/08/2031 | 1,378,000 | 1,406,809 | 0.91 |
| Lithia Motors Inc 144A 3.875% USD 01/06/2029 | 701,000 | 622,814 | 0.40 |
| Lithia Motors Inc 144A 4.375% USD 15/01/2031 | 714,000 | 631,538 | 0.41 |
| Macy's Retail Holdings LLC 4.5% USD 15/12/2034 | 408,000 | 339,011 | 0.22 |
| Macy's Retail Holdings LLC 144A 5.875% USD 15/03/2030 | 679,000 | 640,467 | 0.42 |
| Martin Midstream Partners LP / Martin Midstream Finance Corp 144A 11.5% USD 15/02/2028 | 751,000 | 787,611 | 0.51 |
| Medline Borrower LP 144A 3.875% USD 01/04/2029 | 845,000 | 757,188 | 0.49 |
| MercadoLibre Inc 3.125% USD 14/01/2031 | 1,500,000 | 1,257,148 | 0.82 |
| MPT Operating Partnership LP / MPT Finance Corp 3.5% USD 15/03/2031 | 212,000 | 141,734 | 0.09 |
| Nationstar Mortgage Holdings Inc 144A 7.125% USD 01/02/2032 | 780,000 | 770,424 | 0.50 |
| Navient Corp 5% USD 15/03/2027 | 458,000 | 434,422 | 0.28 |
| Navient Corp 9.375% USD 25/07/2030 | 205,000 | 214,852 | 0.14 |
| NESCO Holdings II Inc 144A 5.5% USD 15/04/2029 | 694,000 | 646,161 | 0.42 |
| New Enterprise Stone & Lime Co Inc 144A 9.75% USD 15/07/2028 | 57,000 | 57,680 | 0.04 |
| New Fortress Energy Inc 144A 6.5% USD 30/09/2026 | 1,392,000 | 1,310,518 | 0.85 |
| NGL Energy Operating LLC / NGL Energy Finance Corp 144A 8.125% USD 15/02/2029 | 354,000 | 357,573 | 0.23 |
| NGL Energy Operating LLC / NGL Energy Finance Corp 144A 8.375% USD 15/02/2032 | 799,000 | 813,337 | 0.53 |
| NMG Holding Co Inc / Neiman Marcus Group LLC 144A 7.125% USD 01/04/2026 | 986,000 | 967,292 | 0.63 |
| Novelis Corp 144A 4.75% USD 30/01/2030 | 828,000 | 757,150 | 0.49 |
| Olympus Water US Holding Corp 144A 6.25% USD 01/10/2029 | 350,000 | 313,688 | 0.20 |
| OneMain Finance Corp 7.125% USD 15/03/2026 | 736,000 | 748,397 | 0.49 |
| PBF Holding Co LLC / PBF Finance Corp 144A 7.875% USD 15/09/2030 | 671,000 | 687,567 | 0.45 |
| PetSmart Inc / PetSmart Finance Corp 144A 7.75% USD 15/02/2029 | 533,000 | 527,750 | 0.34 |
| Prairie Acquiror LP 144A 9% USD 01/08/2029 | 363,000 | 365,959 | 0.24 |
| Prestige Brands Inc 144A 3.75% USD 01/04/2031 | 183,000 | 158,273 | 0.10 |
| Prestige Brands Inc 144A 5.125% USD 15/01/2028 | 623,000 | 600,631 | 0.39 |
| Ritchie Bros Holdings Inc 144A 6.75% USD 15/03/2028 | 1,091,000 | 1,114,795 | 0.72 |
| RLJ Lodging Trust LP 144A 4% USD 15/09/2029 | 711,000 | 622,445 | 0.40 |
| Rockies Express Pipeline LLC 144A 4.95% USD 15/07/2029 | 656,000 | 614,811 | 0.40 |
| SBA Communications Corp 3.875% USD 15/02/2027 | 652,000 | 615,537 | 0.40 |
| Sealed Air Corp 144A 6.875% USD 15/07/2033 | 228,000 | 236,597 | 0.15 |
| Sealed Air Corp/Sealed Air Corp US 144A 7.25% USD 15/02/2031 | 730,000 | 754,637 | 0.49 |
| Select Medical Corp 144A 6.25% USD 15/08/2026 | 774,000 | 772,510 | 0.50 |
| Sensata Technologies Inc 144A 3.75% USD 15/02/2031 | 232,000 | 198,839 | 0.13 |
| Sensata Technologies Inc 144A 4.375% USD 15/02/2030 | 245,000 | 223,349 | 0.14 |
| Service Properties Trust 144A 8.625% USD 15/11/2031 | 1,498,000 | 1,585,927 | 1.03 |
| SS&C Technologies Inc 144A 5.5% USD 30/09/2027 | 785,000 | 766,195 | 0.50 |
| Star Parent Inc 144A 9% USD 01/10/2030 | 643,000 | 678,433 | 0.44 |
| Summit Midstream Holdings LLC / Summit Midstream Finance Corp 144A 9% USD 15/10/2026 | 903,000 | 894,689 | 0.58 |
| Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp 144A 7.375% USD 15/02/2029 | 954,000 | 951,833 | 0.62 |
| Tenet Healthcare Corp 4.875% USD 01/01/2026 | 375,000 | 374,724 | 0.24 |
| USI Inc/NY 144A 7.5% USD 15/01/2032 | 577,000 | 576,298 | 0.37 |
| Venture Global Calcasieu Pass LLC 144A 6.25% USD 15/01/2030 | 766,000 | 765,768 | 0.50 |
| Venture Global LNG Inc 144A 8.125% USD 01/06/2028 | 570,000 | 579,487 | 0.38 |
| Venture Global LNG Inc 144A 9.5% USD 01/02/2029 | 611,000 | 651,964 | 0.42 |
| Venture Global LNG Inc 144A 9.875% USD 01/02/2032 | 286,000 | 301,503 | 0.20 |
| Victoria's Secret & Co 144A 4.625% USD 15/07/2029 | 851,000 | 717,315 | 0.47 |
| WMG Acquisition Corp 2.75% EUR 15/07/2028 | 700,000 | 718,507 | 0.47 |

Invesco Sustainable Global High Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| Yum! Brands Inc 5.375% USD 01/04/2032 | 781,000 | 750,104 | 0.49 |
| ZF North America Capital Inc 144A 6.875% USD 14/04/2028 | 635,000 | 648,590 | 0.42 |
| ZF North America Capital Inc 144A 7.125% USD 14/04/2030 | 598,000 | 622,609 | 0.40 |
| | | 79,412,425 | 51.63 |
| TOTAL BONDS | | 138,243,931 | 89.88 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| | | 138,243,931 | 89.88 |
| OTHER TRANSFERABLE SECURITIES | | | |
| BONDS | | | |
| CANADA | | | |
| Northwest Acquisitions ULC / Dominion Finco Inc 144A 7.125% USD 01/11/2022 ¹ | 262,000 | – | 0.00 |
| LUXEMBOURG | | | |
| Mossi & Ghisolfi Finance Luxembourg SA FRN 0% EUR 09/03/2172 ¹ | 1,450,000 | – | 0.00 |
| UNITED STATES | | | |
| Singapore Telecom Escrow 0% USD Perpetual ¹ | 130,000 | – | 0.00 |
| TOTAL BONDS | | – | 0.00 |
| WARRANTS | | | |
| UNITED STATES | | | |
| CEC Brands LLC WTS 31/12/2025 ¹ | 2,266 | – | 0.00 |
| TOTAL WARRANTS | | – | 0.00 |
| TOTAL OTHER TRANSFERABLE SECURITIES | | – | 0.00 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Markets II plc - Invesco AT1 Capital Bond UCITS ETF | 191,000 | 4,675,680 | 3.04 |
| LUXEMBOURG | | | |
| Invesco Funds SICAV - Invesco Sustainable Multi-Sector Credit Fund | 2,352,022 | 9,290,943 | 6.04 |
| TOTAL OPEN-ENDED FUNDS | | 13,966,623 | 9.08 |
| Total Investments | | 152,210,554 | 98.96 |

¹Securities valued at fair market value as determined in good faith pursuant to procedures established by the Directors.

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Sustainable Multi-Sector Credit Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| AUSTRALIA | | | |
| Australia & New Zealand Banking Group Ltd FRN 0.669% EUR 05/05/2031 | 100,000 | 91,920 | 0.19 |
| AUSTRIA | | | |
| Klabin Austria GmbH 5.75% USD 03/04/2029 | 200,000 | 183,240 | 0.38 |
| Suzano Austria GmbH 2.5% USD 15/09/2028 | 48,000 | 38,720 | 0.08 |
| | | 221,960 | 0.46 |
| BELGIUM | | | |
| KBC Group NV FRN 4.375% EUR 23/11/2027 | 100,000 | 101,525 | 0.21 |
| BERMUDA | | | |
| NCL Corp Ltd 144A 5.875% USD 15/02/2027 | 194,000 | 176,953 | 0.36 |
| NCL Corp Ltd 144A 8.125% USD 15/01/2029 | 19,000 | 18,449 | 0.04 |
| Ooredoo International Finance Ltd 2.625% USD 08/04/2031 | 200,000 | 160,709 | 0.33 |
| Valaris Ltd 144A 8.375% USD 30/04/2030 | 276,000 | 262,200 | 0.54 |
| Viking Ocean Cruises Ship VII Ltd 144A 5.625% USD 15/02/2029 | 146,000 | 129,987 | 0.27 |
| VOC Escrow Ltd 144A 5% USD 15/02/2028 | 34,000 | 29,893 | 0.06 |
| | | 778,191 | 1.60 |
| BRAZIL | | | |
| Brazilian Government International Bond 4.5% USD 30/05/2029 | 200,000 | 175,738 | 0.36 |
| Brazilian Government International Bond 6.125% USD 15/03/2034 | 200,000 | 182,186 | 0.38 |
| | | 357,924 | 0.74 |
| CANADA | | | |
| 1011778 BC ULC / New Red Finance Inc 144A 3.5% USD 15/02/2029 | 107,000 | 89,133 | 0.18 |
| Canadian Government Bond 2.25% CAD 01/06/2029 | 150,000 | 95,881 | 0.20 |
| CNOOC Finance 2014 ULC 4.875% USD 30/04/2044 | 200,000 | 177,235 | 0.37 |
| Enbridge Inc FRN 7.375% USD 15/01/2083 | 55,000 | 50,641 | 0.10 |
| GFL Environmental Inc 144A 6.75% USD 15/01/2031 | 72,000 | 67,949 | 0.14 |
| Hudbay Minerals Inc 144A 6.125% USD 01/04/2029 | 166,000 | 150,435 | 0.31 |
| Inter Pipeline Ltd 6.38% CAD 17/02/2033 | 28,000 | 19,898 | 0.04 |
| New Gold Inc 144A 7.5% USD 15/07/2027 | 70,000 | 64,149 | 0.13 |
| | | 715,321 | 1.47 |
| CAYMAN ISLANDS | | | |
| Alibaba Group Holding Ltd 4% USD 06/12/2037 | 200,000 | 158,783 | 0.33 |
| CK Hutchison International 20 Ltd 2.5% USD 08/05/2030 | 200,000 | 159,644 | 0.33 |
| Gaci First Investment Co 5.375% USD 29/01/2054 | 200,000 | 162,066 | 0.33 |
| JD.com Inc 3.375% USD 14/01/2030 | 200,000 | 166,772 | 0.34 |
| QNB Finance Ltd 2.75% USD 12/02/2027 | 200,000 | 172,150 | 0.35 |
| SAPPHIRE AVIATION FINANCE II LTD 144A 4.335% USD 15/03/2040 | 763,406 | 550,017 | 1.13 |
| Tencent Holdings Ltd 3.24% USD 03/06/2050 | 200,000 | 124,079 | 0.26 |
| Tencent Music Entertainment Group 2% USD 03/09/2030 | 210,000 | 157,489 | 0.32 |
| Transocean Inc 144A 8.75% USD 15/02/2030 | 140,400 | 133,264 | 0.27 |
| Transocean Titan Financing Ltd 144A 8.375% USD 01/02/2028 | 89,000 | 84,752 | 0.18 |
| | | 1,869,016 | 3.84 |
| CHILE | | | |
| Celulosa Arauco y Constitucion SA 4.2% USD 29/01/2030 | 200,000 | 168,766 | 0.35 |
| Chile Government International Bond 4.34% USD 07/03/2042 | 200,000 | 159,482 | 0.33 |
| | | 328,248 | 0.68 |
| CHINA | | | |
| China Construction Bank Corp/Hong Kong 1.25% USD 04/08/2025 | 200,000 | 174,324 | 0.36 |
| COLOMBIA | | | |
| Colombia Government International Bond 3.125% USD 15/04/2031 | 200,000 | 146,075 | 0.30 |
| Colombia Government International Bond 7.5% USD 02/02/2034 | 200,000 | 186,234 | 0.38 |
| | | 332,309 | 0.68 |

Invesco Sustainable Multi-Sector Credit Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| DOMINICAN REPUBLIC | | | |
| Dominican Republic International Bond 4.875% USD 23/09/2032 | 150,000 | 123,285 | 0.25 |
| FRANCE | | | |
| Altice France SA/France 144A 8.125% USD 01/02/2027 | 206,000 | 174,578 | 0.36 |
| BNP Paribas SA FRN 6.875% EUR Perpetual | 200,000 | 205,505 | 0.42 |
| Burger King France SAS FRN 8.647% EUR 01/11/2026 | 350,000 | 354,256 | 0.73 |
| Credit Agricole SA FRN 7.25% EUR Perpetual | 100,000 | 104,215 | 0.21 |
| Electricite de France SA FRN 5.375% EUR Perpetual | 100,000 | 100,025 | 0.21 |
| Electricite de France SA FRN 6% GBP Perpetual | 100,000 | 114,395 | 0.24 |
| Electricite de France SA 144A FRN 9.125% USD Perpetual | 200,000 | 206,056 | 0.42 |
| Getlink SE 3.5% EUR 30/10/2025 | 100,000 | 99,194 | 0.20 |
| Goldstory SAS FRN 7.922% EUR 01/02/2030 | 100,000 | 100,748 | 0.21 |
| Kapla Holding SAS FRN 7.384% EUR 31/07/2030 | 250,000 | 250,320 | 0.51 |
| Mobilux Finance SAS 4.25% EUR 15/07/2028 | 100,000 | 90,956 | 0.19 |
| Paprec Holding SA 6.5% EUR 17/11/2027 | 100,000 | 105,479 | 0.22 |
| SNF Group SACA 2.625% EUR 01/02/2029 | 100,000 | 92,681 | 0.19 |
| TotalEnergies SE FRN 2% EUR Perpetual | 100,000 | 85,375 | 0.18 |
| | | 2,083,783 | 4.29 |
| GERMANY | | | |
| Bertelsmann SE & Co KGaA FRN 3.5% EUR 23/04/2075 | 200,000 | 192,460 | 0.40 |
| Bundesrepublik Deutschland Bundesanleihe 1.8% EUR 15/08/2053 | 11,000 | 9,199 | 0.02 |
| Deutsche Bank AG FRN 5% EUR 05/09/2030 | 100,000 | 102,168 | 0.21 |
| Deutsche Bank AG FRN 10% EUR Perpetual | 400,000 | 418,400 | 0.86 |
| Nidda Healthcare Holding GmbH 7.5% EUR 21/08/2026 | 332,000 | 344,699 | 0.71 |
| PrestigeBidCo GmbH FRN 9.942% EUR 15/07/2027 | 350,000 | 357,319 | 0.73 |
| TK Elevator Midco GmbH FRN 8.692% EUR 15/07/2027 | 350,000 | 354,287 | 0.73 |
| WEPA Hygieneprodukte GmbH 5.625% EUR 15/01/2031 | 150,000 | 151,316 | 0.31 |
| ZF Finance GmbH 2.75% EUR 25/05/2027 | 100,000 | 94,473 | 0.19 |
| | | 2,024,321 | 4.16 |
| GUATEMALA | | | |
| CT Trust 5.125% USD 03/02/2032 | 200,000 | 166,666 | 0.34 |
| HONG KONG | | | |
| CITIC Ltd 4% USD 11/01/2028 | 200,000 | 177,680 | 0.37 |
| HUNGARY | | | |
| Hungary Government International Bond 6.75% USD 25/09/2052 | 200,000 | 195,900 | 0.40 |
| INDIA | | | |
| Export-Import Bank of India 5.5% USD 18/01/2033 | 200,000 | 186,217 | 0.38 |
| INDONESIA | | | |
| Indofood CBP Sukses Makmur Tbk PT 3.541% USD 27/04/2032 | 200,000 | 158,486 | 0.33 |
| IRELAND | | | |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust 3.3% USD 30/01/2032 | 211,000 | 164,764 | 0.34 |
| ITALY | | | |
| Eni SpA FRN 3.375% EUR Perpetual | 100,000 | 91,875 | 0.19 |
| Fiber Bidco Spa FRN 7.97% EUR 15/01/2030 | 200,000 | 202,396 | 0.41 |
| Intesa Sanpaolo SpA 5.148% GBP 10/06/2030 | 100,000 | 106,741 | 0.22 |
| | | 401,012 | 0.82 |
| IVORY COAST | | | |
| Ivory Coast Government International Bond 5.25% EUR 22/03/2030 | 200,000 | 182,779 | 0.38 |
| JAPAN | | | |
| Mizuho Financial Group Inc 0.693% EUR 07/10/2030 | 100,000 | 81,558 | 0.17 |
| SoftBank Group Corp 3.125% EUR 19/09/2025 | 100,000 | 97,936 | 0.20 |
| | | 179,494 | 0.37 |

Invesco Sustainable Multi-Sector Credit Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|--|----------------|---------------------|-----------------|
| LIBERIA | | | |
| Royal Caribbean Cruises Ltd 144A 6.25% USD 15/03/2032 | 150,000 | 138,715 | 0.29 |
| LITHUANIA | | | |
| Lithuania Government International Bond 0.75% EUR 06/05/2030 | 100,000 | 84,694 | 0.17 |
| LUXEMBOURG | | | |
| Camelot Finance SA 144A 4.5% USD 01/11/2026 | 99,000 | 87,380 | 0.18 |
| Cosan Luxembourg SA 7.25% USD 27/06/2031 | 200,000 | 188,724 | 0.39 |
| Lion/Polaris Lux 4 SA FRN 7.925% EUR 01/07/2026 | 150,000 | 151,180 | 0.31 |
| Stena International SA 7.25% EUR 15/02/2028 | 500,000 | 529,365 | 1.09 |
| Stena International SA 144A 7.25% USD 15/01/2031 | 100,000 | 91,329 | 0.19 |
| | | 1,047,978 | 2.16 |
| MEXICO | | | |
| Alea SAB de CV 7.75% USD 14/12/2026 | 200,000 | 187,308 | 0.39 |
| BBVA Bancomer SA/Texas FRN 8.45% USD 29/06/2038 | 200,000 | 194,870 | 0.40 |
| Braskem Idesa SAPI 6.99% USD 20/02/2032 | 213,000 | 143,208 | 0.30 |
| Corp Inmobiliaria Vesta SAB de CV 3.625% USD 13/05/2031 | 200,000 | 157,006 | 0.32 |
| Electricidad Firme de Mexico Holdings SA de CV 4.9% USD 20/11/2026 | 403,000 | 351,033 | 0.72 |
| Grupo Axo SAPI de CV 5.75% USD 08/06/2026 | 200,000 | 175,239 | 0.36 |
| Mexico Government International Bond 4.75% USD 27/04/2032 | 200,000 | 173,593 | 0.36 |
| Mexico Government International Bond 4.75% USD 08/03/2044 | 150,000 | 113,822 | 0.23 |
| | | 1,496,079 | 3.08 |
| MULTINATIONAL | | | |
| American Airlines Inc/AAdvantage Loyalty IP Ltd 144A 5.5% USD 20/04/2026 | 150,000 | 137,174 | 0.28 |
| American Airlines Inc/AAdvantage Loyalty IP Ltd 144A 5.75% USD 20/04/2029 | 218,000 | 196,686 | 0.41 |
| Ardagh Packaging Finance Plc / Ardagh Holdings USA Inc 2.125% EUR 15/08/2026 | 100,000 | 90,509 | 0.19 |
| NXP BV / NXP Funding LLC / NXP USA Inc 4.4% USD 01/06/2027 | 13,000 | 11,730 | 0.02 |
| | | 436,099 | 0.90 |
| NETHERLANDS | | | |
| Energizer Gamma Acquisition BV 3.5% EUR 30/06/2029 | 100,000 | 89,458 | 0.18 |
| ING Groep NV FRN 4.125% EUR 24/08/2033 | 100,000 | 98,000 | 0.20 |
| IPD 3 BV 8% EUR 15/06/2028 | 100,000 | 106,350 | 0.22 |
| IPD 3 BV FRN 8.675% EUR 15/06/2028 | 300,000 | 304,674 | 0.63 |
| OI European Group BV 144A 4.75% USD 15/02/2030 | 104,000 | 87,982 | 0.18 |
| Prosus NV 2.085% EUR 19/01/2030 | 100,000 | 84,849 | 0.17 |
| Q-Park Holding I BV 5.125% EUR 01/03/2029 | 100,000 | 100,751 | 0.21 |
| Q-Park Holding I BV FRN 5.942% EUR 01/03/2026 | 500,000 | 503,060 | 1.04 |
| Sensata Technologies BV 144A 4% USD 15/04/2029 | 100,000 | 84,014 | 0.17 |
| Sunrise FinCo I BV 144A 4.875% USD 15/07/2031 | 200,000 | 163,998 | 0.34 |
| Telefonica Europe BV FRN 6.135% EUR Perpetual | 200,000 | 203,144 | 0.42 |
| Volkswagen International Finance NV FRN 3.5% EUR Perpetual | 100,000 | 97,705 | 0.20 |
| VZ Secured Financing BV 3.5% EUR 15/01/2032 | 175,000 | 156,625 | 0.32 |
| Ziggo BV 144A 4.875% USD 15/01/2030 | 200,000 | 164,775 | 0.34 |
| | | 2,245,385 | 4.62 |
| NORWAY | | | |
| Nassa Topco AS 2.875% EUR 06/04/2024 | 100,000 | 99,560 | 0.20 |
| PANAMA | | | |
| Carnival Corp 144A 6% USD 01/05/2029 | 105,000 | 94,621 | 0.19 |
| PHILIPPINES | | | |
| Philippine Government International Bond 5.95% USD 13/10/2047 | 200,000 | 196,141 | 0.40 |
| POLAND | | | |
| Republic of Poland Government International Bond 5.25% EUR 20/01/2025 | 125,000 | 126,428 | 0.26 |
| Republic of Poland Government International Bond 5.5% USD 04/04/2053 | 200,000 | 184,882 | 0.38 |
| Republic of Poland Government International Bond 5.75% USD 16/11/2032 | 200,000 | 192,988 | 0.40 |
| | | 504,298 | 1.04 |

Invesco Sustainable Multi-Sector Credit Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| ROMANIA | | | |
| Romanian Government International Bond 3.375% EUR 28/01/2050 | 105,000 | 71,124 | 0.15 |
| Romanian Government International Bond 3.624% EUR 26/05/2030 | 81,000 | 74,345 | 0.15 |
| Romanian Government International Bond 6.125% USD 22/01/2044 | 100,000 | 87,889 | 0.18 |
| | | 233,358 | 0.48 |
| SAUDI ARABIA | | | |
| Saudi Government International Bond 3.25% USD 22/10/2030 | 200,000 | 165,735 | 0.34 |
| Saudi Government International Bond 4.5% USD 22/04/2060 | 200,000 | 148,708 | 0.31 |
| | | 314,443 | 0.65 |
| SINGAPORE | | | |
| Oversea-Chinese Banking Corp Ltd FRN 4.602% USD 15/06/2032 | 200,000 | 180,526 | 0.37 |
| SOUTH KOREA | | | |
| Kookmin Bank 2.5% USD 04/11/2030 | 200,000 | 151,920 | 0.31 |
| Korea International Bond 2.75% USD 19/01/2027 | 200,000 | 174,532 | 0.36 |
| | | 326,452 | 0.67 |
| SPAIN | | | |
| Banco Bilbao Vizcaya Argentaria SA FRN 6% EUR Perpetual | 200,000 | 198,870 | 0.41 |
| EnfraGen Energia Sur SA / EnfraGen Spain SA / Prime Energia SpA 5.375% USD 30/12/2030 | 600,000 | 446,396 | 0.92 |
| | | 645,266 | 1.33 |
| SWEDEN | | | |
| Svenska Handelsbanken AB FRN 4.625% GBP 23/08/2032 | 100,000 | 111,010 | 0.23 |
| Swedbank AB FRN 3.625% EUR 23/08/2032 | 100,000 | 96,600 | 0.20 |
| Verisure Holding AB 3.25% EUR 15/02/2027 | 275,000 | 264,415 | 0.54 |
| | | 472,025 | 0.97 |
| THAILAND | | | |
| Bangkok Bank PCL/Hong Kong FRN 3.466% USD 23/09/2036 | 200,000 | 155,075 | 0.32 |
| UNITED ARAB EMIRATES | | | |
| Abu Dhabi Government International Bond 1.7% USD 02/03/2031 | 200,000 | 151,818 | 0.31 |
| UNITED KINGDOM | | | |
| Bellis Acquisition Co Plc 3.25% GBP 16/02/2026 | 100,000 | 110,705 | 0.23 |
| BP Capital Markets Plc FRN 3.625% EUR Perpetual | 100,000 | 93,641 | 0.19 |
| Centrica Plc FRN 5.25% GBP 10/04/2075 | 100,000 | 115,592 | 0.24 |
| CPUK Finance Ltd 6.5% GBP 28/08/2026 | 100,000 | 114,847 | 0.24 |
| CSL Finance Plc 144A 4.75% USD 27/04/2052 | 68,000 | 56,649 | 0.12 |
| Deuce Finco Plc 5.5% GBP 15/06/2027 | 300,000 | 329,946 | 0.68 |
| Gatwick Airport Finance Plc 4.375% GBP 07/04/2026 | 550,000 | 619,688 | 1.27 |
| INEOS Quattro Finance 2 Plc 8.5% EUR 15/03/2029 | 100,000 | 104,944 | 0.22 |
| Lloyds Banking Group Plc FRN 4.947% EUR Perpetual | 200,000 | 194,750 | 0.40 |
| Miller Homes Group Finco Plc FRN 9.151% EUR 15/05/2028 | 100,000 | 99,969 | 0.21 |
| Nationwide Building Society FRN 2% EUR 25/07/2029 | 100,000 | 99,603 | 0.20 |
| NatWest Group Plc FRN 1.043% EUR 14/09/2032 | 100,000 | 88,009 | 0.18 |
| Nomad Foods Bondco Plc 2.5% EUR 24/06/2028 | 175,000 | 162,078 | 0.33 |
| Pension Insurance Corp Plc 3.625% GBP 21/10/2032 | 100,000 | 92,483 | 0.19 |
| Premier Foods Finance Plc 3.5% GBP 15/10/2026 | 100,000 | 111,334 | 0.23 |
| Stonagate Pub Co Financing 2019 Plc 8.25% GBP 31/07/2025 | 100,000 | 114,595 | 0.24 |
| Stonagate Pub Co Financing 2019 Plc FRN 9.651% EUR 31/07/2025 | 100,000 | 98,130 | 0.20 |
| Thames Water Utilities Finance Plc 4.375% EUR 18/01/2031 | 100,000 | 92,500 | 0.19 |
| Tritax EuroBox Plc 0.95% EUR 02/06/2026 | 100,000 | 91,514 | 0.19 |
| Virgin Media Secured Finance Plc 5% GBP 15/04/2027 | 200,000 | 228,147 | 0.47 |
| Vmed O2 UK Financing I Plc 3.25% EUR 31/01/2031 | 225,000 | 200,770 | 0.41 |
| Vodafone Group Plc FRN 3% EUR 27/08/2080 | 200,000 | 178,090 | 0.37 |
| Vodafone Group Plc FRN 3.25% USD 04/06/2081 | 58,000 | 49,771 | 0.10 |
| Vodafone Group Plc FRN 4.125% USD 04/06/2081 | 276,000 | 217,900 | 0.45 |
| | | 3,665,655 | 7.55 |

Invesco Sustainable Multi-Sector Credit Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED STATES | | | |
| AbbVie Inc 4.25% USD 14/11/2028 | 127,000 | 114,636 | 0.24 |
| Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer 144A 7% USD 15/01/2031 | 96,000 | 88,119 | 0.18 |
| Amer Sports Co 144A 6.75% USD 16/02/2031 | 97,000 | 89,448 | 0.18 |
| American Airlines 2021-1 Class B Pass Through Trust 3.95% USD 11/07/2030 | 289,775 | 245,299 | 0.50 |
| Apple Inc 2.55% USD 20/08/2060 | 20,000 | 11,394 | 0.02 |
| Ashton Woods USA LLC / Ashton Woods Finance Co 144A 6.625% USD 15/01/2028 | 40,000 | 36,703 | 0.08 |
| AT&T Inc 3.55% USD 15/09/2055 | 75,000 | 47,210 | 0.10 |
| Athene Holding Ltd 3.45% USD 15/05/2052 | 47,000 | 28,349 | 0.06 |
| Athene Holding Ltd 3.95% USD 25/05/2051 | 7,000 | 4,733 | 0.01 |
| Athene Holding Ltd 4.125% USD 12/01/2028 | 32,000 | 28,343 | 0.06 |
| Avis Budget Rental Car Funding AESOP LLC 144A 4.84% USD 21/08/2028 | 1,000,000 | 882,565 | 1.82 |
| Baltimore Gas and Electric Co 4.55% USD 01/06/2052 | 7,000 | 5,620 | 0.01 |
| Bank of America Corp 5% USD 21/01/2044 | 70,000 | 61,831 | 0.13 |
| Bank of America Corp FRN 5.468% USD 23/01/2035 | 17,000 | 15,643 | 0.03 |
| Bank of America Corp FRN 6.5% USD Perpetual | 309,000 | 286,074 | 0.59 |
| Bath & Body Works Inc 6.875% USD 01/11/2035 | 189,000 | 175,356 | 0.36 |
| Blackstone Holdings Finance Co LLC 144A 2.55% USD 30/03/2032 | 76,000 | 57,100 | 0.12 |
| Blue Owl Finance LLC 144A 3.125% USD 10/06/2031 | 98,000 | 74,769 | 0.15 |
| Brighthouse Financial Inc 4.7% USD 22/06/2047 | 60,000 | 42,704 | 0.09 |
| Capital One Financial Corp FRN 4.927% USD 10/05/2028 | 37,000 | 33,420 | 0.07 |
| Carnival Holdings Bermuda Ltd 144A 10.375% USD 01/05/2028 | 171,000 | 172,077 | 0.35 |
| Carriage Services Inc 144A 4.25% USD 15/05/2029 | 209,000 | 168,366 | 0.35 |
| Catalent Pharma Solutions Inc 144A 3.5% USD 01/04/2030 | 70,000 | 62,251 | 0.13 |
| CBRE Services Inc 2.5% USD 01/04/2031 | 87,000 | 66,085 | 0.14 |
| CCO Holdings LLC / CCO Holdings Capital Corp 4.5% USD 01/05/2032 | 494,000 | 360,637 | 0.74 |
| CCO Holdings LLC / CCO Holdings Capital Corp 144A 5.125% USD 01/05/2027 | 15,000 | 13,101 | 0.03 |
| Charter Communications Operating LLC / Charter Communications Operating Capital 3.5% USD 01/06/2041 | 67,000 | 41,035 | 0.08 |
| CHS/Community Health Systems Inc 144A 8% USD 15/03/2026 | 81,000 | 74,228 | 0.15 |
| Citigroup Inc FRN 2.52% USD 03/11/2032 | 38,000 | 28,448 | 0.06 |
| Citigroup Inc FRN 3.875% USD Perpetual | 305,000 | 263,988 | 0.54 |
| Citigroup Inc FRN 7.375% USD Perpetual | 13,000 | 12,320 | 0.03 |
| Clarivate Science Holdings Corp 144A 3.875% USD 01/07/2028 | 200,000 | 168,027 | 0.35 |
| Clear Channel Outdoor Holdings Inc 144A 5.125% USD 15/08/2027 | 137,000 | 118,916 | 0.24 |
| Clearway Energy Operating LLC 144A 3.75% USD 15/02/2031 | 70,000 | 54,819 | 0.11 |
| Clearway Energy Operating LLC 144A 4.75% USD 15/03/2028 | 49,000 | 42,208 | 0.09 |
| Cleveland-Cliffs Inc 6.25% USD 01/10/2040 | 82,000 | 66,005 | 0.14 |
| Cleveland-Cliffs Inc 144A 6.75% USD 15/04/2030 | 71,000 | 65,444 | 0.13 |
| Clydesdale Acquisition Holdings Inc 144A 6.625% USD 15/04/2029 | 73,000 | 66,998 | 0.14 |
| Cogent Communications Group Inc 144A 3.5% USD 01/05/2026 | 400,000 | 350,774 | 0.72 |
| Comcast Corp 4% USD 01/03/2048 | 22,000 | 16,180 | 0.03 |
| Corebridge Financial Inc FRN 6.875% USD 15/12/2052 | 50,000 | 46,022 | 0.10 |
| CrowdStrike Holdings Inc 3% USD 15/02/2029 | 108,000 | 88,075 | 0.18 |
| CSC Holdings LLC 144A 5.5% USD 15/04/2027 | 200,000 | 166,202 | 0.34 |
| Cushman & Wakefield US Borrower LLC 144A 8.875% USD 01/09/2031 | 59,000 | 56,879 | 0.12 |
| CVR Energy Inc 144A 8.5% USD 15/01/2029 | 191,000 | 178,147 | 0.37 |
| DaVita Inc 144A 3.75% USD 15/02/2031 | 40,000 | 30,312 | 0.06 |
| Delek Logistics Partners LP / Delek Logistics Finance Corp 144A 7.125% USD 01/06/2028 | 224,000 | 198,911 | 0.41 |
| Delek Logistics Partners LP / Delek Logistics Finance Corp 144A 8.625% USD 15/03/2029 | 49,000 | 45,112 | 0.09 |
| Discovery Communications LLC 5.2% USD 20/09/2047 | 22,000 | 16,442 | 0.03 |
| Dollar General Corp 5% USD 01/11/2032 | 15,000 | 13,448 | 0.03 |
| Dun & Bradstreet Corp/The 144A 5% USD 15/12/2029 | 130,000 | 110,675 | 0.23 |
| EMRLD Borrower LP / Emerald Co-Issuer Inc 6.375% EUR 15/12/2030 | 100,000 | 105,400 | 0.22 |
| EMRLD Borrower LP / Emerald Co-Issuer Inc 144A 6.625% USD 15/12/2030 | 199,000 | 183,882 | 0.38 |
| Encompass Health Corp 4.5% USD 01/02/2028 | 40,000 | 34,957 | 0.07 |
| Encore Capital Group Inc 5.375% GBP 15/02/2026 | 100,000 | 111,607 | 0.23 |
| EnerSys 144A 4.375% USD 15/12/2027 | 57,000 | 49,508 | 0.10 |
| EnerSys 144A 6.625% USD 15/01/2032 | 48,000 | 44,448 | 0.09 |
| Enpro Inc 5.75% USD 15/10/2026 | 146,000 | 132,957 | 0.27 |
| EPR Properties 4.95% USD 15/04/2028 | 80,000 | 70,046 | 0.14 |
| Essex Portfolio LP 2.65% USD 01/09/2050 | 41,000 | 21,863 | 0.05 |
| Extra Space Storage LP 3.9% USD 01/04/2029 | 43,000 | 37,067 | 0.08 |
| Fannie Mae or Freddie Mac TBA MBS 15yr 0% USD Perpetual | 50,000 | 41,758 | 0.09 |
| Fannie Mae or Freddie Mac TBA MBS 15yr 2% USD Perpetual | 100,000 | 81,273 | 0.17 |

Invesco Sustainable Multi-Sector Credit Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| Fannie Mae or Freddie Mac TBA MBS 15yr 3% USD Perpetual | 50,000 | 42,726 | 0.09 |
| Fannie Mae or Freddie Mac TBA MBS 15yr 3.5% USD Perpetual | 90,000 | 78,420 | 0.16 |
| Fannie Mae or Freddie Mac TBA MBS 15yr 4% USD Perpetual | 60,000 | 53,248 | 0.11 |
| Fannie Mae or Freddie Mac TBA MBS 30yr 2% USD Perpetual | 700,000 | 506,568 | 1.04 |
| Fannie Mae or Freddie Mac TBA MBS 30yr 2.5% USD Perpetual | 625,000 | 472,685 | 0.97 |
| Fannie Mae or Freddie Mac TBA MBS 30yr 3% USD Perpetual | 320,000 | 252,051 | 0.52 |
| Fannie Mae or Freddie Mac TBA MBS 30yr 3.5% USD Perpetual | 385,000 | 315,516 | 0.65 |
| Fannie Mae or Freddie Mac TBA MBS 30yr 4% USD Perpetual | 400,000 | 339,348 | 0.70 |
| Fannie Mae or Freddie Mac TBA MBS 30yr 4.5% USD Perpetual | 305,000 | 266,035 | 0.55 |
| FirstCash Inc 144A 5.625% USD 01/01/2030 | 230,000 | 201,101 | 0.41 |
| FirstCash Inc 144A 6.875% USD 01/03/2032 | 49,000 | 45,111 | 0.09 |
| Flowserve Corp 2.8% USD 15/01/2032 | 45,000 | 33,873 | 0.07 |
| Ford Motor Credit Co LLC FRN 4.642% EUR 01/12/2024 | 500,000 | 502,405 | 1.03 |
| Fortress Transportation and Infrastructure Investors LLC 144A 5.5% USD 01/05/2028 | 145,000 | 128,399 | 0.26 |
| Fortress Transportation and Infrastructure Investors LLC 144A 7.875% USD 01/12/2030 | 70,000 | 67,719 | 0.14 |
| Frontier Communications Holdings LLC 144A 8.625% USD 15/03/2031 | 36,000 | 33,529 | 0.07 |
| Genesis Energy LP / Genesis Energy Finance Corp 6.25% USD 15/05/2026 | 17,000 | 15,575 | 0.03 |
| Genesis Energy LP / Genesis Energy Finance Corp 7.75% USD 01/02/2028 | 13,000 | 11,993 | 0.03 |
| Genesis Energy LP / Genesis Energy Finance Corp 8.875% USD 15/04/2030 | 152,000 | 145,625 | 0.30 |
| Genuine Parts Co 1.875% USD 01/11/2030 | 98,000 | 72,650 | 0.15 |
| Ginnie Mae TBA MBS 30yr 2% USD Perpetual | 85,000 | 63,657 | 0.13 |
| Ginnie Mae TBA MBS 30yr 2.5% USD Perpetual | 100,000 | 77,879 | 0.16 |
| Ginnie Mae TBA MBS 30yr 3% USD Perpetual | 150,000 | 121,112 | 0.25 |
| Ginnie Mae TBA MBS 30yr 4.5% USD Perpetual | 55,000 | 48,373 | 0.10 |
| Ginnie Mae TBA MBS 30yr 5% USD Perpetual | 265,000 | 238,572 | 0.49 |
| Ginnie Mae TBA MBS 30yr 5.5% USD Perpetual | 160,000 | 146,568 | 0.30 |
| Ginnie Mae TBA MBS 30yr 6% USD Perpetual | 2,045,000 | 1,896,168 | 3.90 |
| Goldman Sachs Group Inc/The 3.125% GBP 25/07/2029 | 100,000 | 105,278 | 0.22 |
| Goldman Sachs Group Inc/The FRN 3.814% USD 23/04/2029 | 135,000 | 117,732 | 0.24 |
| Gray Television Inc 144A 5.375% USD 15/11/2031 | 12,000 | 7,016 | 0.01 |
| Gray Television Inc 144A 7% USD 15/05/2027 | 20,000 | 16,515 | 0.03 |
| Group 1 Automotive Inc 144A 4% USD 15/08/2028 | 196,000 | 164,679 | 0.34 |
| Hanesbrands Inc 144A 9% USD 15/02/2031 | 9,000 | 8,299 | 0.02 |
| Hilcorp Energy I LP / Hilcorp Finance Co 144A 6% USD 15/04/2030 | 12,000 | 10,760 | 0.02 |
| Hilcorp Energy I LP / Hilcorp Finance Co 144A 6% USD 01/02/2031 | 51,000 | 45,484 | 0.09 |
| Hilcorp Energy I LP / Hilcorp Finance Co 144A 6.25% USD 15/04/2032 | 29,000 | 26,014 | 0.05 |
| Hilcorp Energy I LP / Hilcorp Finance Co 144A 8.375% USD 01/11/2033 | 52,000 | 51,469 | 0.11 |
| Howard Midstream Energy Partners LLC 144A 6.75% USD 15/01/2027 | 114,000 | 104,836 | 0.22 |
| Howard Midstream Energy Partners LLC 144A 8.875% USD 15/07/2028 | 45,000 | 43,848 | 0.09 |
| HUB International Ltd 144A 7.25% USD 15/06/2030 | 46,000 | 43,320 | 0.09 |
| IQMA Inc 2.25% EUR 15/01/2028 | 200,000 | 185,508 | 0.38 |
| Iron Mountain Inc 144A 4.875% USD 15/09/2027 | 250,000 | 222,103 | 0.46 |
| Jane Street Group / JSG Finance Inc 144A 4.5% USD 15/11/2029 | 104,000 | 88,801 | 0.18 |
| Jefferies Finance LLC / JFIN Co-Issuer Corp 144A 5% USD 15/08/2028 | 200,000 | 166,106 | 0.34 |
| Jefferson Capital Holdings LLC 144A 9.5% USD 15/02/2029 | 100,000 | 93,311 | 0.19 |
| JPMorgan Chase & Co FRN 3.65% USD Perpetual | 73,000 | 62,630 | 0.13 |
| JPMorgan Chase & Co FRN 5% USD Perpetual | 643,000 | 590,017 | 1.21 |
| JPMorgan Chase & Co FRN 5.717% USD 14/09/2033 | 55,000 | 51,431 | 0.11 |
| Kite Realty Group LP 4% USD 01/10/2026 | 75,000 | 65,605 | 0.14 |
| KKR Group Finance Co XII LLC 144A 4.85% USD 17/05/2032 | 23,000 | 20,279 | 0.04 |
| KLA Corp 4.95% USD 15/07/2052 | 21,000 | 18,308 | 0.04 |
| Kohl's Corp 4.625% USD 01/05/2031 | 48,000 | 35,140 | 0.07 |
| Lamar Media Corp 4% USD 15/02/2030 | 65,000 | 53,593 | 0.11 |
| LCM Investments Holdings II LLC 144A 4.875% USD 01/05/2029 | 107,000 | 88,546 | 0.18 |
| LCM Investments Holdings II LLC 144A 8.25% USD 01/08/2031 | 189,000 | 178,088 | 0.37 |
| Lithia Motors Inc 144A 4.375% USD 15/01/2031 | 163,000 | 133,068 | 0.27 |
| Macy's Retail Holdings LLC 4.5% USD 15/12/2034 | 46,000 | 35,278 | 0.07 |
| Macy's Retail Holdings LLC 144A 5.875% USD 15/03/2030 | 77,000 | 67,035 | 0.14 |
| Medline Borrower LP 144A 3.875% USD 01/04/2029 | 656,000 | 542,547 | 1.12 |
| MercadoLibre Inc 2.375% USD 14/01/2026 | 200,000 | 172,873 | 0.36 |
| Mid-America Apartments LP 1.7% USD 15/02/2031 | 49,000 | 36,162 | 0.07 |
| MPT Operating Partnership LP / MPT Finance Corp 3.5% USD 15/03/2031 | 24,000 | 14,809 | 0.03 |
| Nationstar Mortgage Holdings Inc 144A 7.125% USD 01/02/2032 | 99,000 | 90,252 | 0.19 |
| Navient Corp 5% USD 15/03/2027 | 223,000 | 195,226 | 0.40 |

Invesco Sustainable Multi-Sector Credit Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|--|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| NESCO Holdings II Inc 144A 5.5% USD 15/04/2029 | 80,000 | 68,748 | 0.14 |
| New Fortress Energy Inc 144A 6.5% USD 30/09/2026 | 198,000 | 172,050 | 0.35 |
| New Fortress Energy Inc 144A 6.75% USD 15/09/2025 | 52,000 | 47,224 | 0.10 |
| NextEra Energy Capital Holdings Inc 5% USD 15/07/2032 | 9,000 | 8,096 | 0.02 |
| NGL Energy Operating LLC / NGL Energy Finance Corp 144A 8.125% USD 15/02/2029 | 48,000 | 44,750 | 0.09 |
| NGL Energy Operating LLC / NGL Energy Finance Corp 144A 8.375% USD 15/02/2032 | 143,000 | 134,353 | 0.28 |
| Novelis Corp 144A 4.75% USD 30/01/2030 | 157,000 | 132,507 | 0.27 |
| OneMain Finance Corp 3.875% USD 15/09/2028 | 91,000 | 73,682 | 0.15 |
| OneMain Finance Corp 4% USD 15/09/2030 | 6,000 | 4,669 | 0.01 |
| OneMain Finance Corp 7.125% USD 15/03/2026 | 57,000 | 53,495 | 0.11 |
| Oracle Corp 3.85% USD 01/04/2060 | 15,000 | 9,606 | 0.02 |
| PBF Holding Co LLC / PBF Finance Corp 144A 7.875% USD 15/09/2030 | 61,000 | 57,691 | 0.12 |
| PetSmart Inc / PetSmart Finance Corp 144A 4.75% USD 15/02/2028 | 250,000 | 216,237 | 0.45 |
| PetSmart Inc / PetSmart Finance Corp 144A 7.75% USD 15/02/2029 | 315,000 | 287,871 | 0.59 |
| PNC Financial Services Group Inc/The FRN 6.25% USD Perpetual | 21,000 | 18,352 | 0.04 |
| Prairie Acquiror LP 144A 9% USD 01/08/2029 | 47,000 | 43,733 | 0.09 |
| Prestige Brands Inc 144A 3.75% USD 01/04/2031 | 111,000 | 88,606 | 0.18 |
| Ritchie Bros Holdings Inc 144A 6.75% USD 15/03/2028 | 20,000 | 18,862 | 0.04 |
| Ritchie Bros Holdings Inc 144A 7.75% USD 15/03/2031 | 70,000 | 67,919 | 0.14 |
| RLJ Lodging Trust LP 144A 4% USD 15/09/2029 | 81,000 | 65,449 | 0.13 |
| Rockies Express Pipeline LLC 144A 4.95% USD 15/07/2029 | 75,000 | 64,876 | 0.13 |
| Santander Drive Auto Receivables Trust 2022-3 4.49% USD 15/08/2029 | 805,000 | 727,888 | 1.50 |
| Santander Drive Auto Receivables Trust 2022-5 4.74% USD 16/10/2028 | 750,000 | 683,634 | 1.41 |
| Sasol Financing USA LLC 5.5% USD 18/03/2031 | 200,000 | 154,024 | 0.32 |
| SBA Communications Corp 3.125% USD 01/02/2029 | 110,000 | 90,052 | 0.19 |
| SCIL IV LLC / SCIL USA Holdings LLC FRN 8.272% EUR 01/11/2026 | 500,000 | 502,565 | 1.03 |
| Sealed Air Corp 144A 6.875% USD 15/07/2033 | 53,000 | 50,762 | 0.10 |
| Sealed Air Corp/Sealed Air Corp US 144A 7.25% USD 15/02/2031 | 92,000 | 87,779 | 0.18 |
| Select Medical Corp 144A 6.25% USD 15/08/2026 | 92,000 | 84,749 | 0.17 |
| Sensata Technologies Inc 144A 3.75% USD 15/02/2031 | 6,000 | 4,746 | 0.01 |
| Service Properties Trust 5.5% USD 15/12/2027 | 158,000 | 137,589 | 0.28 |
| Service Properties Trust 144A 8.625% USD 15/11/2031 | 225,000 | 219,857 | 0.45 |
| SS&C Technologies Inc 144A 5.5% USD 30/09/2027 | 90,000 | 81,077 | 0.17 |
| Star Parent Inc 144A 9% USD 01/10/2030 | 59,000 | 57,456 | 0.12 |
| Summit Midstream Holdings LLC / Summit Midstream Finance Corp 144A 9% USD 15/10/2026 | 105,000 | 96,020 | 0.20 |
| Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp 144A 7.375% USD 15/02/2029 | 110,000 | 101,296 | 0.21 |
| Truist Financial Corp FRN 4.123% USD 06/06/2028 | 61,000 | 54,197 | 0.11 |
| TSMC Arizona Corp 3.25% USD 25/10/2051 | 200,000 | 139,217 | 0.29 |
| UDR Inc 3% USD 15/08/2031 | 100,000 | 79,125 | 0.16 |
| United Airlines 2016-1 Class B Pass Through Trust 3.65% USD 07/01/2026 | 37,431 | 32,826 | 0.07 |
| United Airlines 2016-2 Class B Pass Through Trust 3.65% USD 07/10/2025 | 43,264 | 38,102 | 0.08 |
| United Airlines 2018-1 Class A Pass Through Trust 3.5% USD 01/03/2030 | 75,955 | 64,411 | 0.13 |
| United States Treasury Note/Bond 4% USD 15/02/2034 | 115,000 | 103,811 | 0.21 |
| United States Treasury Note/Bond 4.5% USD 15/02/2044 | 90,000 | 82,652 | 0.17 |
| United States Treasury Note/Bond 4.75% USD 15/11/2053 | 33,000 | 32,178 | 0.07 |
| Venture Global Calcasieu Pass LLC 144A 6.25% USD 15/01/2030 | 97,000 | 89,501 | 0.18 |
| Venture Global LNG Inc 144A 8.125% USD 01/06/2028 | 163,000 | 152,948 | 0.31 |
| Venture Global LNG Inc 144A 9.5% USD 01/02/2029 | 70,000 | 68,939 | 0.14 |
| Venture Global LNG Inc 144A 9.875% USD 01/02/2032 | 46,000 | 44,758 | 0.09 |
| Verizon Communications Inc 2.875% EUR 15/01/2038 | 100,000 | 87,924 | 0.18 |
| Verizon Communications Inc 3% USD 20/11/2060 | 20,000 | 11,114 | 0.02 |
| Victoria's Secret & Co 144A 4.625% USD 15/07/2029 | 226,000 | 175,823 | 0.36 |
| Walgreens Boots Alliance Inc 4.5% USD 18/11/2034 | 81,000 | 66,226 | 0.14 |
| Warnermedia Holdings Inc 5.05% USD 15/03/2042 | 28,000 | 21,627 | 0.04 |
| WMG Acquisition Corp 2.75% EUR 15/07/2028 | 100,000 | 94,737 | 0.20 |
| Yum! Brands Inc 5.375% USD 01/04/2032 | 99,000 | 87,759 | 0.18 |
| ZF North America Capital Inc 144A 6.875% USD 14/04/2028 | 300,000 | 282,816 | 0.58 |
| | | 23,104,047 | 47.53 |
| UZBEKISTAN | | | |
| Uzbekneftegaz JSC 4.75% USD 16/11/2028 | 200,000 | 155,579 | 0.32 |

Invesco Sustainable Multi-Sector Credit Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| TOTAL BONDS | | 46,762,939 | 96.21 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 46,762,939 | 96.21 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco Euro Liquidity Portfolio | 3,893,131 | 3,950,847 | 8.13 |
| Invesco Markets II plc - Invesco AT1 Capital Bond UCITS ETF | 19,000 | 429,291 | 0.88 |
| TOTAL OPEN-ENDED FUNDS | | 4,380,138 | 9.01 |
| Total Investments | | 51,143,077 | 105.22 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco UK Investment Grade Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value GBP | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| COMMUNICATIONS | | | |
| AT&T Inc 4.375% GBP 14/09/2029 | 300,000 | 287,686 | 0.79 |
| British Telecommunications Plc 5.75% GBP 13/02/2041 | 200,000 | 196,328 | 0.54 |
| British Telecommunications Plc FRN 8.375% GBP 20/12/2083 | 100,000 | 105,407 | 0.29 |
| Prosus NV 2.031% EUR 03/08/2032 | 100,000 | 66,907 | 0.18 |
| Prosus NV 3.68% USD 21/01/2030 | 200,000 | 136,763 | 0.37 |
| Verizon Communications Inc 1.875% GBP 19/09/2030 | 250,000 | 205,662 | 0.56 |
| Vodafone Group Plc 3.375% GBP 08/08/2049 | 100,000 | 67,138 | 0.18 |
| Vodafone Group Plc FRN 8% GBP 30/08/2086 | 150,000 | 159,159 | 0.43 |
| | | 1,225,050 | 3.34 |
| CONSUMER, CYCLICAL | | | |
| Berkeley Group Plc/The 2.5% GBP 11/08/2031 | 200,000 | 150,246 | 0.41 |
| Ford Motor Credit Co LLC 6.86% GBP 05/06/2026 | 200,000 | 204,790 | 0.56 |
| Volkswagen Financial Services NV 6.5% GBP 18/09/2027 | 200,000 | 204,955 | 0.56 |
| Volkswagen International Finance NV FRN 3.5% EUR Perpetual | 100,000 | 83,680 | 0.23 |
| Volkswagen International Finance NV FRN 7.5% EUR Perpetual | 100,000 | 91,835 | 0.25 |
| Whitbread Group Plc 2.375% GBP 31/05/2027 | 200,000 | 180,760 | 0.49 |
| | | 916,266 | 2.50 |
| CONSUMER, NON-CYCLICAL | | | |
| Autostrade per l'Italia SpA 4.25% EUR 28/06/2032 | 100,000 | 84,708 | 0.23 |
| Bayer US Finance LLC 144A 6.375% USD 21/11/2030 | 200,000 | 159,302 | 0.44 |
| | | 244,010 | 0.67 |
| ENERGY | | | |
| BP Capital Markets Plc FRN 4.25% GBP Perpetual | 150,000 | 141,159 | 0.39 |
| Repsol International Finance BV FRN 2.5% EUR Perpetual | 125,000 | 100,098 | 0.27 |
| Repsol International Finance BV FRN 4.247% EUR Perpetual | 200,000 | 166,196 | 0.45 |
| TotalEnergies SE FRN 1.625% EUR Perpetual | 300,000 | 230,730 | 0.63 |
| TotalEnergies SE FRN 1.75% EUR Perpetual | 250,000 | 213,740 | 0.58 |
| | | 851,923 | 2.32 |
| FINANCIAL | | | |
| Allianz SE FRN 4.851% EUR 26/07/2054 | 100,000 | 86,242 | 0.23 |
| Athene Global Funding 1.875% GBP 30/11/2028 | 350,000 | 296,233 | 0.81 |
| Australia & New Zealand Banking Group Ltd FRN 1.809% GBP 16/09/2031 | 125,000 | 111,931 | 0.30 |
| Aviva Plc FRN 4% GBP 03/06/2055 | 100,000 | 80,428 | 0.22 |
| AXA SA FRN 5.453% GBP Perpetual | 200,000 | 201,592 | 0.55 |
| Banco Bilbao Vizcaya Argentaria SA FRN 4.875% EUR 08/02/2036 | 100,000 | 85,233 | 0.23 |
| Banco Santander SA 1.5% GBP 14/04/2026 | 100,000 | 91,766 | 0.25 |
| Banco Santander SA FRN 4.375% EUR Perpetual | 200,000 | 156,699 | 0.43 |
| Banco Santander SA FRN 4.75% GBP 30/08/2028 | 100,000 | 97,225 | 0.26 |
| Banco Santander SA 5.375% GBP 17/01/2031 | 100,000 | 98,822 | 0.27 |
| Banque Federative du Credit Mutuel SA 1.25% GBP 05/12/2025 | 200,000 | 186,054 | 0.51 |
| Banque Federative du Credit Mutuel SA 5.375% GBP 25/05/2028 | 200,000 | 200,894 | 0.55 |
| Barclays Plc FRN 3.75% GBP 22/11/2030 | 100,000 | 95,020 | 0.26 |
| Barclays Plc FRN 6.369% GBP 31/01/2031 | 100,000 | 101,829 | 0.28 |
| Barclays Plc FRN 6.375% GBP Perpetual | 300,000 | 289,875 | 0.79 |
| Barclays Plc FRN 7.09% GBP 06/11/2029 | 100,000 | 104,461 | 0.28 |
| Blackstone Property Partners Europe Holdings Sarl 2.625% GBP 20/10/2028 | 250,000 | 212,915 | 0.58 |
| BNP Paribas SA 1.875% GBP 14/12/2027 | 200,000 | 176,668 | 0.48 |
| BNP Paribas SA 3.375% GBP 23/01/2026 | 100,000 | 96,246 | 0.26 |
| BNP Paribas SA FRN 6% GBP 18/08/2029 | 100,000 | 102,599 | 0.28 |
| BPCE SA FRN 1.5% EUR 13/01/2042 | 200,000 | 154,729 | 0.42 |
| CaixaBank SA FRN 1.5% GBP 03/12/2026 | 100,000 | 92,996 | 0.25 |
| CaixaBank SA FRN 3.5% GBP 06/04/2028 | 100,000 | 93,636 | 0.25 |
| Commerzbank AG 1.75% GBP 22/01/2025 | 200,000 | 192,935 | 0.53 |
| Commerzbank AG FRN 8.625% GBP 28/02/2033 | 100,000 | 104,780 | 0.29 |
| Cooperatieve Rabobank UA FRN 3.25% EUR Perpetual | 200,000 | 154,676 | 0.42 |
| Coventry Building Society FRN 6.875% GBP Perpetual | 200,000 | 197,650 | 0.54 |

Invesco UK Investment Grade Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value GBP | Net Assets % |
|---|----------------|---------------------|-----------------|
| FINANCIAL (continued) | | | |
| Credit Agricole SA FRN 1.874% GBP 09/12/2031 | 100,000 | 88,575 | 0.24 |
| Credit Suisse AG/London 1.125% GBP 15/12/2025 ² | 200,000 | 185,751 | 0.51 |
| Danske Bank A/S FRN 4.625% EUR 14/05/2034 | 150,000 | 127,358 | 0.35 |
| Danske Bank A/S FRN 6.125% USD Perpetual | 200,000 | 158,887 | 0.43 |
| Danske Bank A/S FRN 7% USD Perpetual | 200,000 | 156,270 | 0.43 |
| Deutsche Bank AG FRN 1.875% GBP 22/12/2028 | 300,000 | 256,102 | 0.70 |
| Deutsche Bank AG FRN 6.125% GBP 12/12/2030 | 100,000 | 98,607 | 0.27 |
| Deutsche Bank AG/New York NY FRN 3.729% USD 14/01/2032 | 200,000 | 129,521 | 0.35 |
| DNB Bank ASA FRN 4% GBP 17/08/2027 | 200,000 | 193,550 | 0.53 |
| HSBC Holdings Plc FRN 2.256% GBP 13/11/2026 | 100,000 | 94,575 | 0.26 |
| HSBC Holdings Plc FRN 6.8% GBP 14/09/2031 | 300,000 | 315,768 | 0.86 |
| Industrial & Commercial Bank of China Ltd/London 1.625% GBP 28/12/2025 | 125,000 | 114,980 | 0.31 |
| ING Groep NV 3% GBP 18/02/2026 | 300,000 | 286,701 | 0.78 |
| KBC Group NV FRN 5.5% GBP 20/09/2028 | 200,000 | 199,679 | 0.54 |
| Lloyds Banking Group Plc FRN 1.985% GBP 15/12/2031 | 100,000 | 89,356 | 0.24 |
| Logicor Financing Sarl 2.75% GBP 15/01/2030 | 300,000 | 248,138 | 0.68 |
| Metropolitan Life Global Funding I 5% GBP 10/01/2030 | 200,000 | 199,516 | 0.54 |
| Mizuho Financial Group Inc 5.628% GBP 13/06/2028 | 200,000 | 202,175 | 0.55 |
| Morgan Stanley FRN 5.789% GBP 18/11/2033 | 100,000 | 102,461 | 0.28 |
| National Australia Bank Ltd FRN 1.699% GBP 15/09/2031 | 200,000 | 177,900 | 0.48 |
| Nationwide Building Society FRN 5.75% GBP Perpetual | 200,000 | 185,403 | 0.51 |
| Nationwide Building Society FRN 6.178% GBP 07/12/2027 | 200,000 | 202,616 | 0.55 |
| NatWest Group Plc FRN 2.875% GBP 19/09/2026 | 200,000 | 191,608 | 0.52 |
| NatWest Group Plc FRN 3.622% GBP 14/08/2030 | 200,000 | 192,769 | 0.53 |
| NatWest Group Plc FRN 7.416% GBP 06/06/2033 | 100,000 | 102,632 | 0.28 |
| New York Life Global Funding 1.25% GBP 17/12/2026 | 100,000 | 90,528 | 0.25 |
| New York Life Global Funding 4.95% GBP 07/12/2029 | 100,000 | 100,341 | 0.27 |
| Nordea Bank Abp FRN 1.625% GBP 09/12/2032 | 250,000 | 212,875 | 0.58 |
| Nordea Bank Abp 144A FRN 3.75% USD Perpetual | 210,000 | 134,536 | 0.37 |
| Pension Insurance Corp Plc 3.625% GBP 21/10/2032 | 100,000 | 79,207 | 0.22 |
| Pension Insurance Corp Plc 8% GBP 13/11/2033 | 100,000 | 105,640 | 0.29 |
| Realty Income Corp 5.75% GBP 05/12/2031 | 200,000 | 202,555 | 0.55 |
| Rothesay Life Plc 7.734% GBP 16/05/2033 | 200,000 | 210,775 | 0.57 |
| Santander UK Group Holdings Plc 3.625% GBP 14/01/2026 | 200,000 | 192,491 | 0.52 |
| Skandinaviska Enskilda Banken AB FRN 5% EUR 17/08/2033 | 125,000 | 108,931 | 0.30 |
| Societe Generale SA 1.25% GBP 07/12/2027 | 200,000 | 171,754 | 0.47 |
| Societe Generale SA FRN 5.375% USD Perpetual | 200,000 | 128,361 | 0.35 |
| Societe Generale SA FRN 7.875% EUR Perpetual | 100,000 | 88,159 | 0.24 |
| Standard Chartered Plc FRN 3.516% USD 12/02/2030 | 200,000 | 152,822 | 0.42 |
| Svenska Handelsbanken AB FRN 4.625% GBP 23/08/2032 | 100,000 | 95,075 | 0.26 |
| Swedbank AB FRN 3.625% EUR 23/08/2032 | 100,000 | 82,734 | 0.23 |
| Swedbank AB FRN 7.272% GBP 15/11/2032 | 200,000 | 204,359 | 0.56 |
| UBS Group AG FRN 2.125% GBP 12/09/2025 | 400,000 | 393,040 | 1.07 |
| UBS Group AG FRN 4.875% USD Perpetual | 200,000 | 144,545 | 0.39 |
| UBS Group AG FRN 9.25% USD Perpetual | 200,000 | 169,645 | 0.46 |
| Yorkshire Building Society FRN 7.375% GBP 12/09/2027 | 125,000 | 128,320 | 0.35 |
| Zurich Finance Ireland Designated Activity Co FRN 5.125% GBP 23/11/2052 | 150,000 | 141,900 | 0.39 |
| | | 11,503,625 | 31.35 |
| GOVERNMENT | | | |
| United Kingdom Gilt 0.5% GBP 22/10/2061 | 900,000 | 259,304 | 0.71 |
| United Kingdom Gilt 3.25% GBP 22/01/2044 | 2,150,000 | 1,757,819 | 4.79 |
| United Kingdom Gilt 3.5% GBP 22/01/2045 | 2,125,000 | 1,793,298 | 4.89 |
| United Kingdom Gilt 3.75% GBP 22/07/2052 | 1,100,000 | 941,364 | 2.56 |
| United Kingdom Gilt 4% GBP 22/01/2060 | 320,000 | 285,941 | 0.78 |
| United Kingdom Gilt 4.25% GBP 07/09/2039 | 2,040,000 | 1,976,474 | 5.39 |
| United Kingdom Gilt 4.25% GBP 07/12/2040 | 2,210,000 | 2,127,545 | 5.80 |
| United Kingdom Gilt 4.25% GBP 07/12/2046 | 860,000 | 807,759 | 2.20 |
| United Kingdom Gilt 4.25% GBP 07/12/2049 | 290,000 | 271,060 | 0.74 |
| United Kingdom Gilt 4.25% GBP 07/12/2055 | 700,000 | 652,344 | 1.78 |
| United Kingdom Gilt 4.5% GBP 07/09/2034 | 4,950,000 | 5,045,560 | 13.75 |
| United Kingdom Gilt 4.5% GBP 07/12/2042 | 1,250,000 | 1,230,931 | 3.35 |
| United Kingdom Gilt 4.75% GBP 07/12/2038 | 1,380,000 | 1,417,784 | 3.86 |
| | | 18,567,183 | 50.60 |

Invesco UK Investment Grade Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value GBP | Net Assets % |
|---|----------------|---------------------|-----------------|
| INDUSTRIAL | | | |
| Heathrow Funding Ltd 2.625% GBP 16/03/2028 | 175,000 | 154,629 | 0.42 |
| Holcim Finance Luxembourg SA FRN 3% EUR Perpetual | 100,000 | 85,458 | 0.23 |
| | | 240,087 | 0.65 |
| UTILITIES | | | |
| APA Infrastructure Ltd 2.5% GBP 15/03/2036 | 200,000 | 140,158 | 0.38 |
| Cadent Finance Plc 5.625% GBP 11/01/2036 | 100,000 | 98,888 | 0.27 |
| Electricite de France SA 6% GBP 23/01/2114 | 200,000 | 183,142 | 0.50 |
| Electricite de France SA FRN 6% GBP Perpetual | 200,000 | 195,950 | 0.53 |
| Enel Finance International NV 2.875% GBP 11/04/2029 | 200,000 | 178,427 | 0.49 |
| National Grid Electricity Transmission Plc 1.125% GBP 07/07/2028 | 100,000 | 84,505 | 0.23 |
| NGG Finance Plc FRN 5.625% GBP 18/06/2073 | 200,000 | 197,750 | 0.54 |
| SP Distribution Plc 5.875% GBP 17/07/2026 | 150,000 | 151,918 | 0.42 |
| Thames Water Utilities Finance Plc 2.375% GBP 22/04/2040 | 300,000 | 176,797 | 0.48 |
| | | 1,407,535 | 3.84 |
| TOTAL BONDS | | 34,955,679 | 95.27 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 34,955,679 | 95.27 |
| OPEN-ENDED FUNDS | | | |
| Invesco Liquidity Funds plc - Invesco Sterling Liquidity Portfolio | 522,311 | 522,311 | 1.42 |
| Invesco Markets II plc - Invesco GBP Corporate Bond ESG UCITS ETF | 12,500 | 407,344 | 1.11 |
| | | 929,655 | 2.53 |
| TOTAL OPEN-ENDED FUNDS | | 929,655 | 2.53 |
| Total Investments | | 35,885,334 | 97.80 |

² On 19 March 2023, UBS Group AG acquired Credit Suisse Group AG.

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco USD Ultra-Short Term Debt Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| AUSTRALIA | | | |
| Australia & New Zealand Banking Group Ltd 144A FRN 6.155% USD 18/01/2027 | 1,000,000 | 1,004,637 | 1.25 |
| BHP Billiton Finance USA Ltd 5.25% USD 08/09/2026 | 741,000 | 746,258 | 0.93 |
| Commonwealth Bank of Australia 144A 6.104% USD 13/03/2026 | 488,000 | 490,112 | 0.61 |
| Macquarie Group Ltd 144A FRN 6.055% USD 14/10/2025 | 1,000,000 | 998,840 | 1.24 |
| | | 3,239,847 | 4.03 |
| CANADA | | | |
| Bank of Montreal FRN 6.064% USD 08/03/2024 | 652,000 | 652,085 | 0.81 |
| Bank of Montreal 4.25% USD 14/09/2024 | 758,000 | 752,331 | 0.94 |
| Bank of Nova Scotia/The FRN 6.444% USD 12/06/2025 | 1,000,000 | 1,006,415 | 1.25 |
| Canadian Imperial Bank of Commerce FRN 6.571% USD 02/10/2026 | 500,000 | 504,042 | 0.63 |
| Enbridge Inc 5.969% USD 08/03/2026 | 407,000 | 406,946 | 0.51 |
| Federation des Caisses Desjardins du Quebec 144A 0.7% USD 21/05/2024 | 263,000 | 260,110 | 0.32 |
| Royal Bank of Canada FRN 6.295% USD 19/01/2027 | 833,000 | 837,906 | 1.04 |
| Toronto-Dominion Bank/The 7% USD 20/10/2026 | 400,000 | 408,523 | 0.51 |
| | | 4,828,358 | 6.01 |
| FRANCE | | | |
| BPCE SA 144A FRN 6.313% USD 25/09/2025 | 500,000 | 502,283 | 0.63 |
| IRELAND | | | |
| AerCap Ireland Capital DAC / AerCap Global Aviation Trust 1.65% USD 29/10/2024 | 500,000 | 486,159 | 0.60 |
| JAPAN | | | |
| Mitsubishi UFJ Financial Group Inc FRN 0.953% USD 19/07/2025 | 400,000 | 392,499 | 0.49 |
| Mitsubishi UFJ Financial Group Inc 2.193% USD 25/02/2025 | 750,000 | 726,629 | 0.90 |
| Sumitomo Mitsui Trust Bank Ltd 144A 5.65% USD 14/09/2026 | 204,000 | 206,160 | 0.26 |
| Sumitomo Mitsui Trust Bank Ltd 144A 5.2% USD 07/03/2027 | 328,000 | 327,631 | 0.41 |
| | | 1,652,919 | 2.06 |
| NETHERLANDS | | | |
| ING Groep NV 3.55% USD 09/04/2024 | 1,000,000 | 997,724 | 1.24 |
| SINGAPORE | | | |
| Pfizer Investment Enterprises Pte Ltd 4.65% USD 19/05/2025 | 753,000 | 748,446 | 0.93 |
| SPAIN | | | |
| Banco Santander SA FRN 5.742% USD 30/06/2024 | 600,000 | 600,210 | 0.75 |
| Banco Santander SA 3.892% USD 24/05/2024 | 1,000,000 | 995,949 | 1.24 |
| | | 1,596,159 | 1.99 |
| SWEDEN | | | |
| Swedbank AB 144A FRN 6.734% USD 15/06/2026 | 750,000 | 760,356 | 0.95 |
| Swedbank AB 144A 6.136% USD 12/09/2026 | 305,000 | 308,983 | 0.38 |
| | | 1,069,339 | 1.33 |
| SWITZERLAND | | | |
| UBS AG/London 5.8% USD 11/09/2025 | 543,000 | 547,303 | 0.68 |
| UNITED STATES | | | |
| Alexandria Real Estate Equities Inc 3.45% USD 30/04/2025 | 392,000 | 382,788 | 0.48 |
| American Express Co 2.25% USD 04/03/2025 | 500,000 | 483,987 | 0.60 |
| Apple Inc 4.421% USD 08/05/2026 | 1,000,000 | 996,003 | 1.24 |
| Ares Capital Corp 3.25% USD 15/07/2025 | 500,000 | 480,275 | 0.60 |
| Athene Global Funding 144A FRN 6.045% USD 24/05/2024 | 250,000 | 250,243 | 0.31 |
| Athene Global Funding 144A 2.514% USD 08/03/2024 | 407,000 | 406,697 | 0.51 |
| Bank of America NA 5.526% USD 18/08/2026 | 750,000 | 757,525 | 0.94 |
| Blackstone Private Credit Fund 2.35% USD 22/11/2024 | 500,000 | 486,541 | 0.61 |
| Blackstone Private Credit Fund 2.7% USD 15/01/2025 | 632,000 | 613,108 | 0.76 |
| Blue Owl Capital Corp 5.25% USD 15/04/2024 | 569,000 | 568,628 | 0.71 |

Invesco USD Ultra-Short Term Debt Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| BMW US Capital LLC 144A 0.75% USD 12/08/2024 | 556,000 | 543,713 | 0.68 |
| Brighthouse Financial Global Funding 144A FRN 6.105% USD 12/04/2024 | 750,000 | 750,572 | 0.93 |
| Bristol-Myers Squibb Co FRN 5.833% USD 20/02/2026 | 233,000 | 233,868 | 0.29 |
| Capital One Financial Corp FRN 4.166% USD 09/05/2025 | 507,000 | 504,989 | 0.63 |
| Carrier Global Corp 5.8% USD 30/11/2025 | 548,000 | 552,024 | 0.69 |
| Caterpillar Financial Services Corp FRN 5.793% USD 14/11/2024 | 750,000 | 751,352 | 0.93 |
| Citibank NA FRN 6.157% USD 29/09/2025 | 476,000 | 478,411 | 0.60 |
| Citigroup Inc FRN 0.981% USD 01/05/2025 | 750,000 | 743,446 | 0.93 |
| Corebridge Global Funding 144A 0.65% USD 17/06/2024 | 1,090,000 | 1,073,444 | 1.34 |
| Corebridge Global Funding 144A 5.75% USD 02/07/2026 | 388,000 | 388,620 | 0.48 |
| Eli Lilly & Co 5% USD 27/02/2026 | 256,000 | 256,033 | 0.32 |
| GA Global Funding Trust 144A FRN 5.854% USD 13/09/2024 | 500,000 | 499,667 | 0.62 |
| GA Global Funding Trust 144A 1% USD 08/04/2024 | 500,000 | 497,295 | 0.62 |
| General Motors Financial Co Inc FRN 6.114% USD 08/03/2024 | 500,000 | 500,036 | 0.62 |
| Georgia-Pacific LLC 144A 3.6% USD 01/03/2025 | 635,000 | 624,861 | 0.78 |
| Global Payments Inc 1.5% USD 15/11/2024 | 500,000 | 485,614 | 0.60 |
| Goldman Sachs Group Inc/The 3% USD 15/03/2024 | 704,000 | 703,254 | 0.87 |
| Hasbro Inc 3% USD 19/11/2024 | 492,000 | 483,089 | 0.60 |
| Hewlett Packard Enterprise Co 5.9% USD 01/10/2024 | 400,000 | 400,597 | 0.50 |
| Humana Inc 5.7% USD 13/03/2026 | 198,000 | 198,005 | 0.25 |
| Huntington Bancshares Inc/OH 2.625% USD 06/08/2024 | 500,000 | 493,179 | 0.61 |
| Jackson National Life Global Funding 144A FRN 6.503% USD 28/06/2024 | 1,000,000 | 1,002,310 | 1.25 |
| John Deere Capital Corp FRN 5.853% USD 03/07/2025 | 400,000 | 401,011 | 0.50 |
| JPMorgan Chase & Co FRN 4.08% USD 26/04/2026 | 515,000 | 506,982 | 0.63 |
| JPMorgan Chase Bank NA 5.11% USD 08/12/2026 | 526,000 | 527,010 | 0.66 |
| Keurig Dr Pepper Inc 0.75% USD 15/03/2024 | 1,685,000 | 1,681,703 | 2.09 |
| MassMutual Global Funding II 144A FRN 6.325% USD 10/07/2026 | 500,000 | 503,188 | 0.63 |
| MassMutual Global Funding II 144A 6.115% USD 29/01/2027 | 500,000 | 501,160 | 0.62 |
| Mercedes-Benz Finance North America LLC 144A FRN 5.915% USD 01/08/2025 | 500,000 | 501,588 | 0.62 |
| Met Tower Global Funding 144A 5.4% USD 20/06/2026 | 750,000 | 754,158 | 0.94 |
| Morgan Stanley FRN 3.62% USD 17/04/2025 | 540,000 | 538,287 | 0.67 |
| New York Life Global Funding 144A 0.85% USD 15/01/2026 | 500,000 | 462,927 | 0.58 |
| New York Life Global Funding 144A 3.15% USD 06/06/2024 | 476,000 | 472,668 | 0.59 |
| NextEra Energy Capital Holdings Inc 6.051% USD 01/03/2025 | 544,000 | 546,509 | 0.68 |
| NextEra Energy Capital Holdings Inc FRN 6.103% USD 29/01/2026 | 716,000 | 716,330 | 0.89 |
| Oracle Corp 2.95% USD 15/11/2024 | 581,000 | 569,822 | 0.71 |
| Pacific Life Global Funding II 144A FRN 6.214% USD 16/06/2025 | 500,000 | 502,525 | 0.63 |
| PepsiCo Inc FRN 5.744% USD 12/11/2024 | 308,000 | 308,337 | 0.38 |
| Pricoa Global Funding I 144A 5.55% USD 28/08/2026 | 185,000 | 187,255 | 0.23 |
| Principal Life Global Funding II 144A FRN 5.795% USD 12/04/2024 | 294,000 | 294,142 | 0.37 |
| Principal Life Global Funding II 144A 0.75% USD 23/08/2024 | 435,000 | 424,700 | 0.53 |
| Principal Life Global Funding II 144A 1.375% USD 10/01/2025 | 480,000 | 464,543 | 0.58 |
| Realty Income Corp 5.05% USD 13/01/2026 | 111,000 | 110,546 | 0.14 |
| Sherwin-Williams Co/The 3.45% USD 01/08/2025 | 500,000 | 487,403 | 0.61 |
| State Street Corp FRN 6.189% USD 03/08/2026 | 723,000 | 725,066 | 0.90 |
| Thermo Fisher Scientific Inc 1.215% USD 18/10/2024 | 640,000 | 622,812 | 0.77 |
| Toyota Motor Credit Corp 5.4% USD 20/11/2026 | 1,000,000 | 1,010,846 | 1.26 |
| United States Treasury Note/Bond 3.875% USD 31/03/2025 | 400,000 | 395,375 | 0.49 |
| United States Treasury Note/Bond 4.25% USD 31/01/2026 | 1,000,000 | 992,305 | 1.23 |
| VeriSign Inc 5.25% USD 01/04/2025 | 380,000 | 378,603 | 0.47 |
| Verisk Analytics Inc 4% USD 15/06/2025 | 424,000 | 416,652 | 0.52 |
| Volkswagen Group of America Finance LLC 144A 5.8% USD 12/09/2025 | 750,000 | 753,144 | 0.94 |
| Volkswagen Group of America Finance LLC 144A 6% USD 16/11/2026 | 742,000 | 755,367 | 0.94 |
| Vulcan Materials Co 5.8% USD 01/03/2026 | 200,000 | 200,000 | 0.25 |
| Wells Fargo Bank NA FRN 6.144% USD 01/08/2025 | 500,000 | 501,873 | 0.62 |
| Wells Fargo Bank NA FRN 6.052% USD 15/01/2026 | 267,000 | 267,709 | 0.33 |
| Welltower OP LLC 3.625% USD 15/03/2024 | 500,000 | 499,567 | 0.62 |
| | | 36,572,287 | 45.52 |
| TOTAL BONDS | | 52,240,824 | 65.02 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 52,240,824 | 65.02 |

Invesco USD Ultra-Short Term Debt Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| MONEY MARKET INSTRUMENTS ELIGIBLE UNDER ARTICLE 41.1H OF THE LAW OF 17 DECEMBER 2010 | | | |
| Alexandria Real Estate Equities Inc C/P USD 28/03/2024 | 1,200,000 | 1,194,867 | 1.49 |
| Alimentation Couche-Tard Inc C/P USD 07/03/2024 | 1,500,000 | 1,498,397 | 1.87 |
| Arrow Electronics Inc C/P USD 01/03/2024 | 600,000 | 599,905 | 0.75 |
| Arrow Electronics Inc C/P USD 11/03/2024 | 1,000,000 | 998,070 | 1.24 |
| AT&T Inc C/P USD 19/03/2024 | 400,000 | 398,862 | 0.50 |
| Autonation Inc C/P USD 12/03/2024 | 1,000,000 | 998,077 | 1.24 |
| Avangrid Inc C/P USD 11/03/2024 | 1,200,000 | 1,197,780 | 1.49 |
| Aviation Capital Group C/P USD 18/03/2024 | 1,800,000 | 1,794,765 | 2.23 |
| Bayer Corp C/P USD 15/08/2024 | 500,000 | 486,836 | 0.61 |
| BPCE SA C/P USD 06/03/2024 | 600,000 | 599,467 | 0.75 |
| Brookfield Infrastructure Partners C/P USD 12/03/2024 | 1,000,000 | 998,174 | 1.24 |
| Brookfield Renewable Corporation C/P USD 05/03/2024 | 500,000 | 499,623 | 0.62 |
| Carrier Global Corp C/P USD 07/03/2024 | 1,000,000 | 998,891 | 1.24 |
| Crown Castle International Corp C/P USD 14/03/2024 | 500,000 | 498,879 | 0.62 |
| Crown Castle International Corp C/P USD 27/03/2024 | 1,000,000 | 995,646 | 1.24 |
| Dollarama Inc C/P USD 25/03/2024 | 500,000 | 497,959 | 0.62 |
| General Motors Financial Company Inc C/P USD 02/05/2024 | 700,000 | 692,988 | 0.86 |
| HP Inc C/P USD 06/03/2024 | 1,000,000 | 999,096 | 1.24 |
| HSBC USA Inc C/P USD 25/09/2024 | 750,000 | 725,766 | 0.90 |
| Humana Inc C/P USD 21/03/2024 | 1,300,000 | 1,295,737 | 1.61 |
| Microchip Technology Inc C/P USD 07/03/2024 | 1,000,000 | 998,914 | 1.24 |
| Mitsubishi HC Finance C/P USD 11/03/2024 | 1,500,000 | 1,497,212 | 1.86 |
| NextEra Energy Capital Holdings Inc C/P USD 06/03/2024 | 520,000 | 519,529 | 0.65 |
| Nordea Bank Abp/New York NY C/D USD 03/11/2025 | 300,000 | 303,545 | 0.38 |
| Stanley Wks C/P USD 19/03/2024 | 1,800,000 | 1,794,832 | 2.24 |
| TELUS Corp C/P USD 22/03/2024 | 1,500,000 | 1,494,950 | 1.86 |
| Toronto-Dominion Bank/The C/P USD 18/11/2024 | 900,000 | 866,309 | 1.08 |
| UBS AG London C/P USD 24/07/2024 | 750,000 | 733,823 | 0.91 |
| WPP LLC C/P USD 05/03/2024 | 1,300,000 | 1,299,021 | 1.62 |
| WPP LLC C/P USD 06/03/2024 | 250,000 | 249,736 | 0.31 |
| TOTAL MONEY MARKET INSTRUMENTS ELIGIBLE UNDER ARTICLE 41.1H OF THE LAW OF 17 DECEMBER 2010 | | 27,727,656 | 34.51 |
| Total Investments | | 79,968,480 | 99.53 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco US High Yield Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| BASIC MATERIALS | | | |
| Cleveland-Cliffs Inc 6.25% USD 01/10/2040 | 69,000 | 60,176 | 0.24 |
| Cleveland-Cliffs Inc 144A 6.75% USD 15/04/2030 | 182,000 | 181,761 | 0.72 |
| Hudbay Minerals Inc 144A 4.5% USD 01/04/2026 | 150,000 | 144,702 | 0.57 |
| Hudbay Minerals Inc 144A 6.125% USD 01/04/2029 | 54,000 | 53,021 | 0.21 |
| New Gold Inc 144A 7.5% USD 15/07/2027 | 124,000 | 123,120 | 0.49 |
| Novelis Corp 144A 4.75% USD 30/01/2030 | 135,000 | 123,448 | 0.49 |
| | | 686,228 | 2.72 |
| COMMUNICATIONS | | | |
| Alice France SA/France 144A 8.125% USD 01/02/2027 | 96,000 | 88,147 | 0.35 |
| CCO Holdings LLC / CCO Holdings Capital Corp 144A 4.25% USD 15/01/2034 | 31,000 | 23,208 | 0.09 |
| CCO Holdings LLC / CCO Holdings Capital Corp 144A 4.75% USD 01/03/2030 | 78,000 | 66,371 | 0.26 |
| CCO Holdings LLC / CCO Holdings Capital Corp 144A 5.125% USD 01/05/2027 | 85,000 | 80,435 | 0.32 |
| CCO Holdings LLC / CCO Holdings Capital Corp 144A 5.375% USD 01/06/2029 | 65,000 | 58,819 | 0.23 |
| CCO Holdings LLC / CCO Holdings Capital Corp 144A 5.5% USD 01/05/2026 | 137,000 | 134,734 | 0.54 |
| Clear Channel Outdoor Holdings Inc 144A 5.125% USD 15/08/2027 | 136,000 | 127,900 | 0.51 |
| CSC Holdings LLC 144A 5.5% USD 15/04/2027 | 200,000 | 180,074 | 0.71 |
| CSC Holdings LLC 5.75% USD 15/01/2030 | 215,000 | 126,094 | 0.50 |
| DISH DBS Corp 5.125% USD 01/06/2029 | 32,000 | 13,188 | 0.05 |
| DISH DBS Corp 144A 5.75% USD 01/12/2028 | 36,000 | 24,997 | 0.10 |
| DISH DBS Corp 7.75% USD 01/07/2026 | 22,000 | 13,642 | 0.05 |
| Frontier Communications Holdings LLC 144A 6% USD 15/01/2030 | 17,000 | 14,517 | 0.06 |
| Frontier Communications Holdings LLC 144A 6.75% USD 01/05/2029 | 69,000 | 61,801 | 0.25 |
| Gray Television Inc 144A 5.375% USD 15/11/2031 | 16,000 | 10,135 | 0.04 |
| Gray Television Inc 144A 7% USD 15/05/2027 | 26,000 | 23,261 | 0.09 |
| Iliad Holding SASU 144A 6.5% USD 15/10/2026 | 200,000 | 198,124 | 0.79 |
| Lamar Media Corp 4% USD 15/02/2030 | 139,000 | 124,171 | 0.49 |
| Scripps Escrow Inc 144A 5.875% USD 15/07/2027 | 14,000 | 11,791 | 0.05 |
| Vmed O2 UK Financing I Plc 3.25% EUR 31/01/2031 | 275,000 | 265,866 | 1.06 |
| Vodafone Group Plc FRN 4.125% USD 04/06/2081 | 363,000 | 310,504 | 1.23 |
| Ziggo BV 144A 4.875% USD 15/01/2030 | 200,000 | 178,528 | 0.71 |
| | | 2,136,307 | 8.48 |
| CONSUMER, CYCLICAL | | | |
| 1011778 BC ULC / New Red Finance Inc 144A 3.5% USD 15/02/2029 | 29,000 | 26,174 | 0.10 |
| 1011778 BC ULC / New Red Finance Inc 144A 3.875% USD 15/01/2028 | 102,000 | 94,902 | 0.38 |
| 1011778 BC ULC / New Red Finance Inc 144A 4% USD 15/10/2030 | 138,000 | 121,871 | 0.48 |
| Allison Transmission Inc 144A 3.75% USD 30/01/2031 | 266,000 | 228,372 | 0.91 |
| Allison Transmission Inc 144A 4.75% USD 01/10/2027 | 324,000 | 310,658 | 1.23 |
| Amer Sports Co 144A 6.75% USD 16/02/2031 | 126,000 | 125,887 | 0.50 |
| American Airlines Inc/AAdvantage Loyalty IP Ltd 144A 5.75% USD 20/04/2029 | 381,000 | 372,439 | 1.48 |
| Ashton Woods USA LLC / Ashton Woods Finance Co 144A 6.625% USD 15/01/2028 | 47,000 | 46,726 | 0.19 |
| Bath & Body Works Inc 6.875% USD 01/11/2035 | 37,000 | 37,194 | 0.15 |
| Carnival Corp 144A 6% USD 01/05/2029 | 89,000 | 86,897 | 0.34 |
| Carnival Holdings Bermuda Ltd 144A 10.375% USD 01/05/2028 | 367,000 | 400,134 | 1.59 |
| Clarios Global LP / Clarios US Finance Co 8.5% USD 15/05/2027 | 124,000 | 124,577 | 0.49 |
| Clarios Global LP / Clarios US Finance Co 144A 8.5% USD 15/05/2027 | 124,000 | 124,577 | 0.49 |
| FirstCash Inc 144A 5.625% USD 01/01/2030 | 143,000 | 135,468 | 0.54 |
| FirstCash Inc 144A 6.875% USD 01/03/2032 | 64,000 | 63,838 | 0.25 |
| Group 1 Automotive Inc 144A 4% USD 15/08/2028 | 341,000 | 310,421 | 1.23 |
| Hanesbrands Inc 144A 9% USD 15/02/2031 | 12,000 | 11,989 | 0.05 |
| International Game Technology Plc 144A 5.25% USD 15/01/2029 | 200,000 | 193,104 | 0.77 |
| IRB Holding Corp 144A 7% USD 15/06/2025 | 244,000 | 244,378 | 0.97 |
| Kohl's Corp 4.625% USD 01/05/2031 | 85,000 | 67,421 | 0.27 |
| LCM Investments Holdings II LLC 144A 4.875% USD 01/05/2029 | 282,000 | 252,841 | 1.00 |
| LCM Investments Holdings II LLC 144A 8.25% USD 01/08/2031 | 275,000 | 280,749 | 1.11 |
| Lithia Motors Inc 144A 3.875% USD 01/06/2029 | 279,000 | 247,882 | 0.98 |
| Lithia Motors Inc 144A 4.375% USD 15/01/2031 | 142,000 | 125,600 | 0.50 |
| Macy's Retail Holdings LLC 144A 5.875% USD 01/04/2029 | 63,000 | 60,846 | 0.24 |
| Macy's Retail Holdings LLC 144A 5.875% USD 15/03/2030 | 135,000 | 127,339 | 0.50 |
| Melco Resorts Finance Ltd 144A 5.375% USD 04/12/2029 | 400,000 | 362,775 | 1.44 |

Invesco US High Yield Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| CONSUMER, CYCLICAL (continued) | | | |
| NCL Corp Ltd 144A 5.875% USD 15/03/2026 | 249,000 | 243,848 | 0.97 |
| NCL Corp Ltd 144A 5.875% USD 15/02/2027 | 69,000 | 68,190 | 0.27 |
| NCL Corp Ltd 144A 8.125% USD 15/01/2029 | 60,000 | 63,122 | 0.25 |
| NCL Finance Ltd 144A 6.125% USD 15/03/2028 | 70,000 | 68,080 | 0.27 |
| NMG Holding Co Inc / Neiman Marcus Group LLC 144A 7.125% USD 01/04/2026 | 197,000 | 193,262 | 0.77 |
| PetSmart Inc / PetSmart Finance Corp 144A 7.75% USD 15/02/2029 | 250,000 | 247,537 | 0.98 |
| QVC Inc 4.75% USD 15/02/2027 | 28,000 | 25,343 | 0.10 |
| Ritchie Bros Holdings Inc 144A 6.75% USD 15/03/2028 | 180,000 | 183,926 | 0.73 |
| Royal Caribbean Cruises Ltd 144A 6.25% USD 15/03/2032 | 195,000 | 195,380 | 0.77 |
| Studio City Finance Ltd 144A 5% USD 15/01/2029 | 400,000 | 351,666 | 1.40 |
| Victoria's Secret & Co 144A 4.625% USD 15/07/2029 | 168,000 | 141,609 | 0.56 |
| Viking Cruises Ltd 144A 5.875% USD 15/09/2027 | 66,000 | 64,567 | 0.26 |
| Viking Cruises Ltd 144A 7% USD 15/02/2029 | 109,000 | 109,187 | 0.43 |
| Viking Ocean Cruises Ship VII Ltd 144A 5.625% USD 15/02/2029 | 130,000 | 125,402 | 0.50 |
| VOC Escrow Ltd 144A 5% USD 15/02/2028 | 74,000 | 70,491 | 0.28 |
| Wynn Macau Ltd 144A 5.625% USD 26/08/2028 | 200,000 | 187,909 | 0.75 |
| Yum! Brands Inc 5.375% USD 01/04/2032 | 126,000 | 121,015 | 0.48 |
| ZF North America Capital Inc 144A 6.875% USD 14/04/2028 | 150,000 | 153,210 | 0.61 |
| ZF North America Capital Inc 144A 7.125% USD 14/04/2030 | 150,000 | 156,173 | 0.62 |
| | | 7,354,976 | 29.18 |
| CONSUMER, NON-CYCLICAL | | | |
| Allied Universal Holdco LLC / Allied Universal Finance Corp 144A 9.75% USD 15/07/2027 | 50,000 | 49,846 | 0.20 |
| Bausch Health Cos Inc 144A 4.875% USD 01/06/2028 | 79,000 | 45,116 | 0.18 |
| Bausch Health Cos Inc 144A 5.25% USD 30/01/2030 | 65,000 | 28,366 | 0.11 |
| Bausch Health Cos Inc 144A 5.5% USD 01/11/2025 | 66,000 | 61,380 | 0.24 |
| Carriage Services Inc 144A 4.25% USD 15/05/2029 | 431,000 | 376,182 | 1.49 |
| Catalent Pharma Solutions Inc 144A 3.5% USD 01/04/2030 | 145,000 | 139,712 | 0.55 |
| CHS/Community Health Systems Inc 144A 4.75% USD 15/02/2031 | 125,000 | 95,077 | 0.38 |
| CHS/Community Health Systems Inc 144A 5.25% USD 15/05/2030 | 187,000 | 149,105 | 0.59 |
| CHS/Community Health Systems Inc 144A 8% USD 15/03/2026 | 42,000 | 41,701 | 0.17 |
| DaVita Inc 144A 3.75% USD 15/02/2031 | 91,000 | 74,715 | 0.30 |
| Encompass Health Corp 4.5% USD 01/02/2028 | 178,000 | 168,543 | 0.67 |
| Medline Borrower LP 144A 3.875% USD 01/04/2029 | 212,000 | 189,969 | 0.75 |
| Medline Borrower LP 144A 5.25% USD 01/10/2029 | 64,000 | 59,131 | 0.24 |
| NESCO Holdings II Inc 144A 5.5% USD 15/04/2029 | 136,000 | 126,625 | 0.50 |
| Nidda Healthcare Holding GmbH 7.5% EUR 21/08/2026 | 155,000 | 174,360 | 0.69 |
| Par Pharmaceutical Inc 144A 7.5% USD 01/04/2027 | 195,000 | 124,619 | 0.50 |
| Prestige Brands Inc 144A 3.75% USD 01/04/2031 | 141,000 | 121,948 | 0.48 |
| Prestige Brands Inc 144A 5.125% USD 15/01/2028 | 125,000 | 120,512 | 0.48 |
| Select Medical Corp 144A 6.25% USD 15/08/2026 | 139,000 | 138,732 | 0.55 |
| Star Parent Inc 144A 9% USD 01/10/2030 | 122,000 | 128,723 | 0.51 |
| Tenet Healthcare Corp 4.875% USD 01/01/2026 | 63,000 | 62,954 | 0.25 |
| | | 2,477,316 | 9.83 |
| DIVERSIFIED | | | |
| Stena International SA 144A 7.25% USD 15/01/2031 | 115,000 | 113,795 | 0.45 |
| Stena International SA 144A 7.625% USD 15/02/2031 | 68,000 | 68,303 | 0.27 |
| | | 182,098 | 0.72 |
| ENERGY | | | |
| CVR Energy Inc 144A 8.5% USD 15/01/2029 | 127,000 | 128,341 | 0.51 |
| Delek Logistics Partners LP / Delek Logistics Finance Corp 144A 7.125% USD 01/06/2028 | 394,000 | 379,071 | 1.50 |
| Delek Logistics Partners LP / Delek Logistics Finance Corp 144A 8.625% USD 15/03/2029 | 62,000 | 61,845 | 0.25 |
| Genesis Energy LP / Genesis Energy Finance Corp 7.75% USD 01/02/2028 | 116,000 | 115,945 | 0.46 |
| Genesis Energy LP / Genesis Energy Finance Corp 8.875% USD 15/04/2030 | 127,000 | 131,829 | 0.52 |
| Hilcorp Energy I LP / Hilcorp Finance Co 144A 6% USD 15/04/2030 | 3,000 | 2,915 | 0.01 |
| Hilcorp Energy I LP / Hilcorp Finance Co 144A 6% USD 01/02/2031 | 14,000 | 13,528 | 0.05 |
| Hilcorp Energy I LP / Hilcorp Finance Co 144A 6.25% USD 15/04/2032 | 123,000 | 119,542 | 0.47 |
| Hilcorp Energy I LP / Hilcorp Finance Co 144A 8.375% USD 01/11/2033 | 57,000 | 61,126 | 0.24 |
| Howard Midstream Energy Partners LLC 144A 6.75% USD 15/01/2027 | 162,000 | 161,412 | 0.64 |
| Howard Midstream Energy Partners LLC 144A 8.875% USD 15/07/2028 | 195,000 | 205,868 | 0.82 |
| Martin Midstream Partners LP / Martin Midstream Finance Corp 144A 11.5% USD 15/02/2028 | 137,000 | 143,679 | 0.57 |
| Nabors Industries Ltd 144A 7.25% USD 15/01/2026 | 25,000 | 24,631 | 0.10 |

Invesco US High Yield Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| ENERGY (continued) | | | |
| New Fortress Energy Inc 144A 6.5% USD 30/09/2026 | 340,000 | 320,098 | 1.27 |
| New Fortress Energy Inc 144A 6.75% USD 15/09/2025 | 50,000 | 49,197 | 0.20 |
| NGL Energy Operating LLC / NGL Energy Finance Corp 144A 8.125% USD 15/02/2029 | 60,000 | 60,606 | 0.24 |
| NGL Energy Operating LLC / NGL Energy Finance Corp 144A 8.375% USD 15/02/2032 | 126,000 | 128,261 | 0.51 |
| Oceaneering International Inc 6% USD 01/02/2028 | 133,000 | 130,969 | 0.52 |
| PBF Holding Co LLC / PBF Finance Corp 144A 7.875% USD 15/09/2030 | 126,000 | 129,111 | 0.51 |
| Prairie Acquiror LP 144A 9% USD 01/08/2029 | 62,000 | 62,505 | 0.25 |
| Rockies Express Pipeline LLC 144A 4.95% USD 15/07/2029 | 130,000 | 121,837 | 0.48 |
| Summit Midstream Holdings LLC / Summit Midstream Finance Corp 144A 9% USD 15/10/2026 | 123,000 | 121,868 | 0.48 |
| Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp 144A 7.375% USD 15/02/2029 | 186,000 | 185,577 | 0.74 |
| Transocean Inc 144A 7.5% USD 15/01/2026 | 216,000 | 213,522 | 0.85 |
| Transocean Inc 144A 8.75% USD 15/02/2030 | 188,100 | 193,440 | 0.77 |
| Valaris Ltd 144A 8.375% USD 30/04/2030 | 238,000 | 244,971 | 0.97 |
| Venture Global Calcasieu Pass LLC 144A 6.25% USD 15/01/2030 | 124,000 | 123,962 | 0.49 |
| Venture Global LNG Inc 144A 8.125% USD 01/06/2028 | 177,000 | 179,946 | 0.71 |
| Venture Global LNG Inc 144A 9.5% USD 01/02/2029 | 228,000 | 243,286 | 0.97 |
| | | 4,058,888 | 16.10 |
| FINANCIAL | | | |
| Alliant Holdings Intermediate LLC / Alliant Holdings Co-Issuer 144A 7% USD 15/01/2031 | 123,000 | 122,325 | 0.49 |
| Bank of America Corp FRN 6.5% USD Perpetual | 122,000 | 122,375 | 0.49 |
| Citigroup Inc FRN 3.875% USD Perpetual | 111,000 | 104,093 | 0.41 |
| Citigroup Inc FRN 7.375% USD Perpetual | 28,000 | 28,749 | 0.11 |
| Cushman & Wakefield US Borrower LLC 144A 8.875% USD 01/09/2031 | 126,000 | 131,610 | 0.52 |
| Diversified Healthcare Trust 144A 0% USD 15/01/2026 | 195,000 | 165,061 | 0.65 |
| HUB International Ltd 144A 7.25% USD 15/06/2030 | 63,000 | 64,281 | 0.25 |
| HUB International Ltd 144A 7.375% USD 31/01/2032 | 52,000 | 52,470 | 0.21 |
| Jane Street Group / JSG Finance Inc 144A 4.5% USD 15/11/2029 | 305,000 | 282,162 | 1.12 |
| Jefferies Finance LLC / JFIN Co-Issuer Corp 144A 5% USD 15/08/2028 | 200,000 | 179,969 | 0.71 |
| Jefferson Capital Holdings LLC 144A 9.5% USD 15/02/2029 | 62,000 | 62,681 | 0.25 |
| JPMorgan Chase & Co FRN 5% USD Perpetual | 256,000 | 254,511 | 1.01 |
| MPT Operating Partnership LP / MPT Finance Corp 3.5% USD 15/03/2031 | 40,000 | 26,742 | 0.11 |
| Nationstar Mortgage Holdings Inc 144A 7.125% USD 01/02/2032 | 125,000 | 123,465 | 0.49 |
| Navient Corp 5% USD 15/03/2027 | 90,000 | 85,367 | 0.34 |
| Navient Corp 9.375% USD 25/07/2030 | 41,000 | 42,970 | 0.17 |
| OneMain Finance Corp 3.875% USD 15/09/2028 | 81,000 | 71,059 | 0.28 |
| OneMain Finance Corp 5.375% USD 15/11/2029 | 75,000 | 69,837 | 0.28 |
| OneMain Finance Corp 7.125% USD 15/03/2026 | 174,000 | 176,931 | 0.70 |
| RLJ Lodging Trust LP 144A 4% USD 15/09/2029 | 141,000 | 123,439 | 0.49 |
| SBA Communications Corp 3.125% USD 01/02/2029 | 148,000 | 131,273 | 0.52 |
| SBA Communications Corp 3.875% USD 15/02/2027 | 19,000 | 17,938 | 0.07 |
| Service Properties Trust 5.5% USD 15/12/2027 | 202,000 | 190,586 | 0.76 |
| Service Properties Trust 144A 8.625% USD 15/11/2031 | 350,000 | 370,544 | 1.47 |
| USI Inc/NY 144A 7.5% USD 15/01/2032 | 121,000 | 120,853 | 0.48 |
| | | 3,121,291 | 12.38 |
| INDUSTRIAL | | | |
| Clydesdale Acquisition Holdings Inc 144A 6.625% USD 15/04/2029 | 127,000 | 126,287 | 0.50 |
| Clydesdale Acquisition Holdings Inc 144A 8.75% USD 15/04/2030 | 65,000 | 62,009 | 0.25 |
| EMRLD Borrower LP / Emerald Co-Issuer Inc 144A 6.625% USD 15/12/2030 | 290,000 | 290,334 | 1.15 |
| EnerSys 144A 4.375% USD 15/12/2027 | 68,000 | 63,991 | 0.25 |
| EnerSys 144A 6.625% USD 15/01/2032 | 57,000 | 57,187 | 0.23 |
| Enpro Inc 5.75% USD 15/10/2026 | 363,000 | 358,161 | 1.42 |
| Fortress Transportation and Infrastructure Investors LLC 144A 5.5% USD 01/05/2028 | 330,000 | 316,607 | 1.26 |
| Fortress Transportation and Infrastructure Investors LLC 144A 7.875% USD 01/12/2030 | 176,000 | 184,476 | 0.73 |
| GFL Environmental Inc 144A 6.75% USD 15/01/2031 | 122,000 | 124,745 | 0.50 |
| New Enterprise Stone & Lime Co Inc 144A 9.75% USD 15/07/2028 | 12,000 | 12,143 | 0.05 |
| OI European Group BV 144A 4.75% USD 15/02/2030 | 132,000 | 120,989 | 0.48 |
| Roller Bearing Co of America Inc 144A 4.375% USD 15/10/2029 | 136,000 | 123,805 | 0.49 |
| Sealed Air Corp 144A 6.875% USD 15/07/2033 | 46,000 | 47,735 | 0.19 |
| Sealed Air Corp/Sealed Air Corp US 144A 7.25% USD 15/02/2031 | 120,000 | 124,050 | 0.49 |
| Sensata Technologies Inc 144A 3.75% USD 15/02/2031 | 93,000 | 79,707 | 0.32 |
| Sensata Technologies Inc 144A 4.375% USD 15/02/2030 | 51,000 | 46,493 | 0.18 |
| | | 2,138,719 | 8.49 |

Invesco US High Yield Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TECHNOLOGY | | | |
| Camelot Finance SA 144A 4.5% USD 01/11/2026 | 196,000 | 187,434 | 0.74 |
| Clarivate Science Holdings Corp 144A 4.875% USD 01/07/2029 | 192,000 | 174,891 | 0.69 |
| Cloud Software Group Inc 144A 9% USD 30/09/2029 | 64,000 | 59,541 | 0.24 |
| CrowdStrike Holdings Inc 3% USD 15/02/2029 | 166,000 | 146,673 | 0.58 |
| Dun & Bradstreet Corp/The 144A 5% USD 15/12/2029 | 291,000 | 268,420 | 1.07 |
| SS&C Technologies Inc 144A 5.5% USD 30/09/2027 | 141,000 | 137,622 | 0.55 |
| | | 974,581 | 3.87 |
| UTILITIES | | | |
| Clearway Energy Operating LLC 144A 3.75% USD 15/02/2031 | 100,000 | 84,849 | 0.34 |
| Clearway Energy Operating LLC 144A 4.75% USD 15/03/2028 | 170,000 | 158,657 | 0.63 |
| Electricite de France SA 144A FRN 9.125% USD Perpetual | 200,000 | 223,254 | 0.88 |
| | | 466,760 | 1.85 |
| TOTAL BONDS | | 23,597,164 | 93.62 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 23,597,164 | 93.62 |
| OPEN-ENDED FUNDS | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 1,003,279 | 1,003,279 | 3.98 |
| Invesco Markets II plc - Invesco AT1 Capital Bond UCITS ETF | 12,000 | 293,760 | 1.17 |
| | | 1,297,039 | 5.15 |
| TOTAL OPEN-ENDED FUNDS | | 1,297,039 | 5.15 |
| Total Investments | | 24,894,203 | 98.77 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco US Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| COMMUNICATIONS | | | |
| AT&T Inc 3.55% USD 15/09/2055 | 73,000 | 49,786 | 0.40 |
| AT&T Inc 3.65% USD 15/09/2059 | 81,000 | 54,796 | 0.44 |
| AT&T Inc 5.4% USD 15/02/2034 | 24,000 | 23,985 | 0.19 |
| CCO Holdings LLC / CCO Holdings Capital Corp 144A 6.375% USD 01/09/2029 | 12,000 | 11,273 | 0.09 |
| CCO Holdings LLC / CCO Holdings Capital Corp 144A 7.375% USD 01/03/2031 | 9,000 | 8,726 | 0.07 |
| Charter Communications Operating LLC / Charter Communications Operating Capital 3.5% USD 01/06/2041 | 10,000 | 6,636 | 0.05 |
| Charter Communications Operating LLC / Charter Communications Operating Capital 3.5% USD 01/03/2042 | 12,000 | 7,906 | 0.06 |
| Charter Communications Operating LLC / Charter Communications Operating Capital 3.75% USD 15/02/2028 | 9,000 | 8,303 | 0.07 |
| Charter Communications Operating LLC / Charter Communications Operating Capital 3.85% USD 01/04/2061 | 16,000 | 9,285 | 0.08 |
| Charter Communications Operating LLC / Charter Communications Operating Capital 3.9% USD 01/06/2052 | 10,000 | 6,271 | 0.05 |
| Charter Communications Operating LLC / Charter Communications Operating Capital 4.4% USD 01/12/2061 | 4,000 | 2,564 | 0.02 |
| Charter Communications Operating LLC / Charter Communications Operating Capital 5.25% USD 01/04/2053 | 71,000 | 54,942 | 0.45 |
| Charter Communications Operating LLC / Charter Communications Operating Capital 6.65% USD 01/02/2034 | 29,000 | 29,049 | 0.24 |
| Cisco Systems Inc 5.3% USD 26/02/2054 | 5,000 | 5,050 | 0.04 |
| Comcast Corp 2.65% USD 15/08/2062 | 14,000 | 7,814 | 0.06 |
| Comcast Corp 2.8% USD 15/01/2051 | 10,000 | 6,248 | 0.05 |
| Comcast Corp 2.887% USD 01/11/2051 | 47,000 | 29,676 | 0.24 |
| Comcast Corp 2.987% USD 01/11/2063 | 16,000 | 9,566 | 0.08 |
| Comcast Corp 3.9% USD 01/03/2038 | 5,000 | 4,281 | 0.04 |
| Comcast Corp 4% USD 01/03/2048 | 8,000 | 6,375 | 0.05 |
| Comcast Corp 4.15% USD 15/10/2028 | 14,000 | 13,576 | 0.11 |
| Comcast Corp 5.25% USD 07/11/2025 | 13,000 | 13,067 | 0.11 |
| Comcast Corp 5.5% USD 15/11/2032 | 40,000 | 40,979 | 0.33 |
| Corning Inc 5.45% USD 15/11/2079 | 52,000 | 47,963 | 0.39 |
| Cox Communications Inc 144A 2.6% USD 15/06/2031 | 9,000 | 7,369 | 0.06 |
| Cox Communications Inc 144A 5.7% USD 15/06/2033 | 4,000 | 4,006 | 0.03 |
| Cox Communications Inc 144A 5.8% USD 15/12/2053 | 20,000 | 19,429 | 0.16 |
| Expedia Group Inc 3.8% USD 15/02/2028 | 34,000 | 32,133 | 0.26 |
| Interpublic Group of Cos Inc/The 4.75% USD 30/03/2030 | 15,000 | 14,587 | 0.12 |
| Meta Platforms Inc 3.85% USD 15/08/2032 | 73,000 | 67,701 | 0.55 |
| Meta Platforms Inc 4.45% USD 15/08/2052 | 78,000 | 67,820 | 0.55 |
| Meta Platforms Inc 4.65% USD 15/08/2062 | 13,000 | 11,504 | 0.09 |
| Meta Platforms Inc 5.75% USD 15/05/2063 | 22,000 | 23,152 | 0.19 |
| T-Mobile USA Inc 3.3% USD 15/02/2051 | 41,000 | 28,154 | 0.23 |
| T-Mobile USA Inc 3.4% USD 15/10/2052 | 28,000 | 19,409 | 0.16 |
| T-Mobile USA Inc 3.75% USD 15/04/2027 | 34,000 | 32,602 | 0.26 |
| T-Mobile USA Inc 5.5% USD 15/01/2055 | 13,000 | 12,660 | 0.10 |
| T-Mobile USA Inc 5.65% USD 15/01/2053 | 19,000 | 18,900 | 0.15 |
| T-Mobile USA Inc 5.75% USD 15/01/2034 | 24,000 | 24,744 | 0.20 |
| T-Mobile USA Inc 6% USD 15/06/2054 | 7,000 | 7,331 | 0.06 |
| Verizon Communications Inc 2.55% USD 21/03/2031 | 2,000 | 1,685 | 0.01 |
| Verizon Communications Inc 2.65% USD 20/11/2040 | 5,000 | 3,453 | 0.03 |
| Verizon Communications Inc 3% USD 20/11/2060 | 21,000 | 12,643 | 0.10 |
| Verizon Communications Inc 3.4% USD 22/03/2041 | 5,000 | 3,839 | 0.03 |
| Verizon Communications Inc 3.7% USD 22/03/2061 | 9,000 | 6,382 | 0.05 |
| Verizon Communications Inc 3.875% USD 08/02/2029 | 4,000 | 3,795 | 0.03 |
| Verizon Communications Inc 4.329% USD 21/09/2028 | 41,000 | 39,824 | 0.32 |
| | | 921,239 | 7.45 |
| CONSUMER, CYCLICAL | | | |
| Advance Auto Parts Inc 5.9% USD 09/03/2026 | 15,000 | 15,008 | 0.12 |
| Advance Auto Parts Inc 5.95% USD 09/03/2028 | 17,000 | 16,972 | 0.14 |
| Alimentation Couche-Tard Inc 144A 5.617% USD 12/02/2054 | 5,000 | 4,973 | 0.04 |

Invesco US Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| CONSUMER, CYCLICAL (continued) | | | |
| American Airlines 2017-2 Class AA Pass Through Trust 3.35% USD 15/10/2029 | 14,047 | 12,827 | 0.10 |
| American Airlines 2021-1 Class A Pass Through Trust 2.875% USD 11/07/2034 | 13,793 | 11,745 | 0.10 |
| American Airlines 2021-1 Class B Pass Through Trust 3.95% USD 11/07/2030 | 35,465 | 32,527 | 0.26 |
| American Honda Finance Corp 4.9% USD 10/01/2034 | 81,000 | 78,886 | 0.64 |
| AutoZone Inc 4.75% USD 01/08/2032 | 4,000 | 3,839 | 0.03 |
| AutoZone Inc 5.2% USD 01/08/2033 | 21,000 | 20,786 | 0.17 |
| Carnival Corp 144A 7% USD 15/08/2029 | 16,000 | 16,599 | 0.13 |
| Delta Air Lines 2019-1 Class A Pass Through Trust 3.404% USD 25/10/2025 | 13,000 | 12,920 | 0.10 |
| Delta Air Lines Inc / SkyMiles IP Ltd 144A 4.5% USD 20/10/2025 | 38,074 | 37,590 | 0.30 |
| Delta Air Lines Inc / SkyMiles IP Ltd 144A 4.75% USD 20/10/2028 | 106,717 | 104,514 | 0.85 |
| Dollar General Corp 5.5% USD 01/11/2052 | 7,000 | 6,540 | 0.05 |
| Ford Motor Credit Co LLC 6.95% USD 10/06/2026 | 200,000 | 204,010 | 1.65 |
| Genuine Parts Co 6.5% USD 01/11/2028 | 44,000 | 46,124 | 0.37 |
| Genuine Parts Co 6.875% USD 01/11/2033 | 54,000 | 59,027 | 0.48 |
| Hyundai Capital America 144A 2% USD 15/06/2028 | 15,000 | 13,131 | 0.11 |
| Hyundai Capital America 144A 5.6% USD 30/03/2028 | 19,000 | 19,177 | 0.16 |
| Hyundai Capital America 144A 5.8% USD 01/04/2030 | 3,000 | 3,065 | 0.03 |
| Lennar Corp 4.75% USD 29/11/2027 | 91,000 | 89,550 | 0.72 |
| Lowe's Cos Inc 5% USD 15/04/2033 | 15,000 | 14,788 | 0.12 |
| Lowe's Cos Inc 5.625% USD 15/04/2053 | 65,000 | 64,334 | 0.52 |
| Lowe's Cos Inc 5.8% USD 15/09/2062 | 12,000 | 11,925 | 0.10 |
| Marriott International Inc/MD 4.875% USD 15/05/2029 | 6,000 | 5,925 | 0.05 |
| Marriott International Inc/MD 5% USD 15/10/2027 | 4,000 | 3,985 | 0.03 |
| Marriott International Inc/MD 5.3% USD 15/05/2034 | 10,000 | 9,827 | 0.08 |
| McDonald's Corp 5.45% USD 14/08/2053 | 59,000 | 58,809 | 0.48 |
| Nissan Motor Acceptance Co LLC 144A 1.85% USD 16/09/2026 | 17,000 | 15,305 | 0.12 |
| Ritchie Bros Holdings Inc 144A 6.75% USD 15/03/2028 | 2,000 | 2,044 | 0.02 |
| Ritchie Bros Holdings Inc 144A 7.75% USD 15/03/2031 | 11,000 | 11,564 | 0.09 |
| Royal Caribbean Cruises Ltd 144A 6.25% USD 15/03/2032 | 5,000 | 5,010 | 0.04 |
| Starbucks Corp 3% USD 14/02/2032 | 4,000 | 3,471 | 0.03 |
| Starbucks Corp 3.5% USD 15/11/2050 | 44,000 | 32,102 | 0.26 |
| Toyota Motor Credit Corp 5.25% USD 11/09/2028 | 73,000 | 74,069 | 0.60 |
| United Airlines 2016-1 Class B Pass Through Trust 3.65% USD 07/01/2026 | 21,389 | 20,323 | 0.16 |
| United Airlines 2018-1 Class AA Pass Through Trust 3.5% USD 01/03/2030 | 13,672 | 12,562 | 0.10 |
| United Airlines 2019-1 Class A Pass Through Trust 4.55% USD 25/02/2033 | 25,376 | 23,274 | 0.19 |
| United Airlines 2019-1 Class AA Pass Through Trust 4.15% USD 25/08/2031 | 11,965 | 11,125 | 0.09 |
| United Airlines 2020-1 Class A Pass Through Trust 5.875% USD 15/10/2027 | 19,167 | 19,361 | 0.16 |
| Walmart Inc 3.9% USD 15/04/2028 | 12,000 | 11,704 | 0.09 |
| Walmart Inc 4.5% USD 09/09/2052 | 5,000 | 4,543 | 0.04 |
| Warnermedia Holdings Inc 4.279% USD 15/03/2032 | 9,000 | 7,910 | 0.06 |
| Warnermedia Holdings Inc 5.141% USD 15/03/2052 | 22,000 | 17,686 | 0.14 |
| Warnermedia Holdings Inc 5.391% USD 15/03/2062 | 20,000 | 16,043 | 0.13 |
| Warnermedia Holdings Inc 6.412% USD 15/03/2026 | 106,000 | 105,998 | 0.86 |
| | | 1,373,497 | 11.11 |
| CONSUMER, NON-CYCLICAL | | | |
| AbbVie Inc 4.8% USD 15/03/2029 | 20,000 | 19,922 | 0.16 |
| AbbVie Inc 5.35% USD 15/03/2044 | 10,000 | 10,056 | 0.08 |
| AbbVie Inc 5.5% USD 15/03/2064 | 20,000 | 20,203 | 0.16 |
| Alimentation Couche-Tard Inc 144A 5.267% USD 12/02/2034 | 15,000 | 14,847 | 0.12 |
| Amgen Inc 3.15% USD 21/02/2040 | 9,000 | 6,760 | 0.05 |
| Amgen Inc 5.25% USD 02/03/2030 | 6,000 | 6,045 | 0.05 |
| Amgen Inc 5.65% USD 02/03/2053 | 52,000 | 51,993 | 0.42 |
| Amgen Inc 5.75% USD 02/03/2063 | 17,000 | 17,023 | 0.14 |
| Astrazeneca Finance LLC 4.9% USD 26/02/2031 | 19,000 | 18,954 | 0.15 |
| Bristol-Myers Squibb Co 4.9% USD 22/02/2029 | 6,000 | 5,987 | 0.05 |
| Bristol-Myers Squibb Co 5.1% USD 22/02/2031 | 7,000 | 7,020 | 0.06 |
| Bristol-Myers Squibb Co 5.75% USD 01/02/2031 | 32,000 | 33,350 | 0.27 |
| Bristol-Myers Squibb Co 6.25% USD 15/11/2053 | 49,000 | 54,063 | 0.44 |
| Bristol-Myers Squibb Co 6.4% USD 15/11/2063 | 14,000 | 15,609 | 0.13 |
| Cargill Inc 144A 4% USD 22/06/2032 | 6,000 | 5,534 | 0.05 |
| Cargill Inc 144A 4.375% USD 22/04/2052 | 3,000 | 2,590 | 0.02 |
| Cargill Inc 144A 4.75% USD 24/04/2033 | 7,000 | 6,785 | 0.06 |
| Cencora Inc 5.125% USD 15/02/2034 | 9,000 | 8,855 | 0.07 |
| CVS Health Corp 1.3% USD 21/08/2027 | 9,000 | 7,923 | 0.06 |

Invesco US Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| CONSUMER, NON-CYCLICAL (continued) | | | |
| CVS Health Corp 5% USD 30/01/2029 | 12,000 | 11,954 | 0.10 |
| CVS Health Corp 5.25% USD 30/01/2031 | 11,000 | 10,993 | 0.09 |
| CVS Health Corp 5.3% USD 01/06/2033 | 47,000 | 46,651 | 0.38 |
| CVS Health Corp 6% USD 01/06/2063 | 7,000 | 7,007 | 0.06 |
| Element Fleet Management Corp 144A 6.319% USD 04/12/2028 | 17,000 | 17,432 | 0.14 |
| Eli Lilly & Co 5% USD 27/02/2026 | 20,000 | 20,003 | 0.16 |
| Eli Lilly & Co 5% USD 09/02/2054 | 10,000 | 9,830 | 0.08 |
| Eli Lilly & Co 5.1% USD 09/02/2064 | 15,000 | 14,725 | 0.12 |
| ERAC USA Finance LLC 144A 5% USD 15/02/2029 | 12,000 | 11,927 | 0.10 |
| ERAC USA Finance LLC 144A 5.2% USD 30/10/2034 | 22,000 | 21,877 | 0.18 |
| Gilead Sciences Inc 5.25% USD 15/10/2033 | 22,000 | 22,247 | 0.18 |
| Gilead Sciences Inc 5.55% USD 15/10/2053 | 10,000 | 10,173 | 0.08 |
| HCA Inc 5.9% USD 01/06/2053 | 22,000 | 21,657 | 0.18 |
| Humana Inc 5.7% USD 13/03/2026 | 41,000 | 41,001 | 0.33 |
| J M Smucker Co/The 6.2% USD 15/11/2033 | 10,000 | 10,567 | 0.09 |
| Kenvue Inc 4.9% USD 22/03/2033 | 25,000 | 24,711 | 0.20 |
| Kenvue Inc 5% USD 22/03/2030 | 16,000 | 16,046 | 0.13 |
| Kenvue Inc 5.05% USD 22/03/2028 | 8,000 | 8,066 | 0.07 |
| Kenvue Inc 5.1% USD 22/03/2043 | 8,000 | 7,801 | 0.06 |
| Kenvue Inc 5.2% USD 22/03/2063 | 8,000 | 7,737 | 0.06 |
| Mars Inc 144A 4.65% USD 20/04/2031 | 10,000 | 9,797 | 0.08 |
| McCormick & Co Inc/MD 4.95% USD 15/04/2033 | 4,000 | 3,905 | 0.03 |
| McKesson Corp 1.3% USD 15/08/2026 | 8,000 | 7,306 | 0.06 |
| McKesson Corp 5.1% USD 15/07/2033 | 8,000 | 7,964 | 0.06 |
| Medtronic Global Holdings SCA 4.5% USD 30/03/2033 | 17,000 | 16,371 | 0.13 |
| Merck & Co Inc 4.3% USD 17/05/2030 | 42,000 | 40,841 | 0.33 |
| Merck & Co Inc 4.9% USD 17/05/2044 | 34,000 | 32,657 | 0.26 |
| Merck & Co Inc 5% USD 17/05/2053 | 9,000 | 8,687 | 0.07 |
| Merck & Co Inc 5.15% USD 17/05/2063 | 5,000 | 4,884 | 0.04 |
| Moody's Corp 2% USD 19/08/2031 | 8,000 | 6,470 | 0.05 |
| Moody's Corp 2.75% USD 19/08/2041 | 9,000 | 6,291 | 0.05 |
| Moody's Corp 3.1% USD 29/11/2061 | 18,000 | 11,454 | 0.09 |
| Pfizer Investment Enterprises Pte Ltd 4.45% USD 19/05/2028 | 62,000 | 60,910 | 0.49 |
| Pfizer Investment Enterprises Pte Ltd 4.75% USD 19/05/2033 | 8,000 | 7,795 | 0.06 |
| S&P Global Inc 3.9% USD 01/03/2062 | 5,000 | 3,873 | 0.03 |
| UnitedHealth Group Inc 4.25% USD 15/01/2029 | 10,000 | 9,745 | 0.08 |
| UnitedHealth Group Inc 5.05% USD 15/04/2053 | 10,000 | 9,485 | 0.08 |
| UnitedHealth Group Inc 5.3% USD 15/02/2030 | 78,000 | 79,501 | 0.64 |
| UnitedHealth Group Inc 5.35% USD 15/02/2033 | 94,000 | 95,993 | 0.78 |
| | | 1,079,853 | 8.74 |
| ENERGY | | | |
| BP Capital Markets America Inc 3.06% USD 17/06/2041 | 16,000 | 11,846 | 0.10 |
| BP Capital Markets America Inc 4.699% USD 10/04/2029 | 33,000 | 32,621 | 0.26 |
| BP Capital Markets America Inc 4.812% USD 13/02/2033 | 12,000 | 11,709 | 0.10 |
| BP Capital Markets America Inc 4.893% USD 11/09/2033 | 49,000 | 47,998 | 0.39 |
| Columbia Pipelines Holding Co LLC 144A 6.055% USD 15/08/2026 | 5,000 | 5,061 | 0.04 |
| Ecopetrol SA 8.375% USD 19/01/2036 | 23,000 | 23,004 | 0.19 |
| Enbridge Inc 5.7% USD 08/03/2033 | 15,000 | 15,164 | 0.12 |
| Enbridge Inc 5.969% USD 08/03/2026 | 57,000 | 56,992 | 0.46 |
| Enbridge Inc FRN 8.25% USD 15/01/2084 | 24,000 | 24,942 | 0.20 |
| Enbridge Inc FRN 8.5% USD 15/01/2084 | 36,000 | 38,510 | 0.31 |
| Enterprise Products Operating LLC FRN 8.573% USD 16/08/2077 | 145,000 | 144,629 | 1.17 |
| Kinder Morgan Inc 1.75% USD 15/11/2026 | 61,000 | 55,722 | 0.45 |
| Kinder Morgan Inc 5.2% USD 01/06/2033 | 15,000 | 14,579 | 0.12 |
| Kinder Morgan Inc 5.45% USD 01/08/2052 | 26,000 | 23,978 | 0.19 |
| Kinder Morgan Inc 7.8% USD 01/08/2031 | 45,000 | 50,442 | 0.41 |
| MPLX LP 1.75% USD 01/03/2026 | 10,000 | 9,328 | 0.08 |
| MPLX LP 4.95% USD 14/03/2052 | 115,000 | 98,899 | 0.80 |
| MPLX LP 5.65% USD 01/03/2053 | 3,000 | 2,868 | 0.02 |
| NGL Energy Operating LLC / NGL Energy Finance Corp 144A 8.125% USD 15/02/2029 | 6,000 | 6,061 | 0.05 |
| NGL Energy Operating LLC / NGL Energy Finance Corp 144A 8.375% USD 15/02/2032 | 17,000 | 17,305 | 0.14 |
| ONEOK Inc 5.65% USD 01/11/2028 | 26,000 | 26,506 | 0.21 |
| ONEOK Inc 6.05% USD 01/09/2033 | 15,000 | 15,475 | 0.13 |
| ONEOK Inc 6.1% USD 15/11/2032 | 8,000 | 8,280 | 0.07 |
| ONEOK Inc 6.35% USD 15/01/2031 | 45,000 | 47,164 | 0.38 |

Invesco US Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| ENERGY (continued) | | | |
| ONEOK Inc 6.625% USD 01/09/2053 | 27,000 | 28,982 | 0.23 |
| Patterson-UTI Energy Inc 7.15% USD 01/10/2033 | 9,000 | 9,540 | 0.08 |
| Sabine Pass Liquefaction LLC 4.5% USD 15/05/2030 | 5,000 | 4,793 | 0.04 |
| Sabine Pass Liquefaction LLC 5.9% USD 15/09/2037 | 49,000 | 50,761 | 0.41 |
| Tallgrass Energy Partners LP / Tallgrass Energy Finance Corp 144A 7.375% USD 15/02/2029 | 25,000 | 24,943 | 0.20 |
| Venture Global LNG Inc 144A 9.5% USD 01/02/2029 | 17,000 | 18,140 | 0.15 |
| Venture Global LNG Inc 144A 9.875% USD 01/02/2032 | 18,000 | 18,976 | 0.15 |
| Williams Cos Inc/The 5.3% USD 15/08/2028 | 30,000 | 30,197 | 0.24 |
| Williams Cos Inc/The 5.65% USD 15/03/2033 | 45,000 | 45,742 | 0.37 |
| | | 1,021,157 | 8.26 |
| FINANCIAL | | | |
| Alexandria Real Estate Equities Inc 4.85% USD 15/04/2049 | 32,000 | 27,920 | 0.23 |
| Alexandria Real Estate Equities Inc 5.25% USD 15/05/2036 | 6,000 | 5,764 | 0.05 |
| Alexandria Real Estate Equities Inc 5.625% USD 15/05/2054 | 27,000 | 25,963 | 0.21 |
| American Equity Investment Life Holding Co 5% USD 15/06/2027 | 10,000 | 9,622 | 0.08 |
| American Tower Corp 3.1% USD 15/06/2050 | 15,000 | 9,820 | 0.08 |
| American Tower Corp 5.5% USD 15/03/2028 | 55,000 | 55,392 | 0.45 |
| American Tower Corp 5.65% USD 15/03/2033 | 57,000 | 57,334 | 0.46 |
| Ameriprise Financial Inc 5.15% USD 15/05/2033 | 25,000 | 24,979 | 0.20 |
| Ameriprise Financial Inc 5.7% USD 15/12/2028 | 21,000 | 21,612 | 0.17 |
| Apollo Global Management Inc 6.375% USD 15/11/2033 | 18,000 | 19,359 | 0.16 |
| Ares Capital Corp 5.875% USD 01/03/2029 | 17,000 | 16,620 | 0.13 |
| Arthur J Gallagher & Co 6.75% USD 15/02/2054 | 13,000 | 14,585 | 0.12 |
| Athene Global Funding 144A 5.583% USD 09/01/2029 | 30,000 | 29,892 | 0.24 |
| Aviation Capital Group LLC 144A 6.25% USD 15/04/2028 | 11,000 | 11,169 | 0.09 |
| Aviation Capital Group LLC 144A 6.75% USD 25/10/2028 | 28,000 | 29,021 | 0.23 |
| Avolon Holdings Funding Ltd 144A 5.75% USD 01/03/2029 | 29,000 | 28,624 | 0.23 |
| Bank of America Corp FRN 2.482% USD 21/09/2036 | 14,000 | 11,041 | 0.09 |
| Bank of America Corp FRN 3.846% USD 08/03/2037 | 12,000 | 10,500 | 0.08 |
| Bank of America Corp FRN 4.33% USD 15/03/2050 | 34,000 | 28,937 | 0.23 |
| Bank of America Corp FRN 4.376% USD 27/04/2028 | 13,000 | 12,674 | 0.10 |
| Bank of America Corp FRN 4.948% USD 22/07/2028 | 10,000 | 9,911 | 0.08 |
| Bank of America Corp FRN 5.015% USD 22/07/2033 | 13,000 | 12,680 | 0.10 |
| Bank of America Corp FRN 5.202% USD 25/04/2029 | 38,000 | 37,801 | 0.31 |
| Bank of America Corp FRN 5.288% USD 25/04/2034 | 71,000 | 69,949 | 0.57 |
| Bank of America Corp FRN 5.468% USD 23/01/2035 | 25,000 | 24,925 | 0.20 |
| Bank of America Corp FRN 5.819% USD 15/09/2029 | 37,000 | 37,740 | 0.30 |
| Bank of America Corp FRN 5.872% USD 15/09/2034 | 31,000 | 31,780 | 0.26 |
| Bank of America Corp FRN 6.1% USD Perpetual | 22,000 | 22,053 | 0.18 |
| Bank of America Corp FRN 6.394% USD 04/02/2028 | 36,000 | 36,264 | 0.29 |
| Bank of Montreal 5.3% USD 05/06/2026 | 11,000 | 11,029 | 0.09 |
| Bank of New York Mellon Corp/The FRN 4.543% USD 01/02/2029 | 14,000 | 13,757 | 0.11 |
| Bank of New York Mellon Corp/The FRN 4.706% USD 01/02/2034 | 10,000 | 9,583 | 0.08 |
| Bank of New York Mellon Corp/The FRN 4.967% USD 26/04/2034 | 14,000 | 13,638 | 0.11 |
| Bank of New York Mellon Corp/The FRN 5.834% USD 25/10/2033 | 9,000 | 9,334 | 0.08 |
| BlackRock Inc 4.75% USD 25/05/2033 | 25,000 | 24,565 | 0.20 |
| Blackstone Private Credit Fund 144A 6.25% USD 25/01/2031 | 10,000 | 9,899 | 0.08 |
| Boston Properties LP 2.45% USD 01/10/2033 | 7,000 | 5,178 | 0.04 |
| Boston Properties LP 2.55% USD 01/04/2032 | 7,000 | 5,431 | 0.04 |
| Boston Properties LP 2.9% USD 15/03/2030 | 7,000 | 5,923 | 0.05 |
| Boston Properties LP 3.25% USD 30/01/2031 | 4,000 | 3,370 | 0.03 |
| Brighthouse Financial Inc 4.7% USD 22/06/2047 | 16,000 | 12,338 | 0.10 |
| Brixmor Operating Partnership LP 4.125% USD 15/05/2029 | 14,000 | 13,097 | 0.11 |
| Brookfield Finance Inc 5.968% USD 04/03/2054 | 10,000 | 10,028 | 0.08 |
| Capital One Financial Corp FRN 6.312% USD 08/06/2029 | 20,000 | 20,466 | 0.17 |
| Capital One Financial Corp FRN 7.149% USD 29/10/2027 | 17,000 | 17,636 | 0.14 |
| Capital One Financial Corp FRN 7.624% USD 30/10/2031 | 20,000 | 21,937 | 0.18 |
| Cboe Global Markets Inc 3% USD 16/03/2032 | 16,000 | 13,784 | 0.11 |
| Charles Schwab Corp/The FRN 5% USD Perpetual | 7,000 | 6,491 | 0.05 |
| Charles Schwab Corp/The FRN 5.643% USD 19/05/2029 | 18,000 | 18,259 | 0.15 |
| Charles Schwab Corp/The FRN 5.853% USD 19/05/2034 | 18,000 | 18,279 | 0.15 |
| Charles Schwab Corp/The FRN 6.136% USD 24/08/2034 | 38,000 | 39,368 | 0.32 |
| Charles Schwab Corp/The FRN 6.196% USD 17/11/2029 | 21,000 | 21,705 | 0.18 |
| Citigroup Inc FRN 3.106% USD 08/04/2026 | 11,000 | 10,708 | 0.09 |

Invesco US Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| FINANCIAL (continued) | | | |
| Citigroup Inc FRN 3.785% USD 17/03/2033 | 14,000 | 12,389 | 0.10 |
| Citigroup Inc FRN 5.174% USD 13/02/2030 | 14,000 | 13,855 | 0.11 |
| Citigroup Inc FRN 5.827% USD 13/02/2035 | 40,000 | 39,180 | 0.32 |
| Citigroup Inc FRN 6.174% USD 25/05/2034 | 37,000 | 37,268 | 0.30 |
| Citigroup Inc FRN 6.27% USD 17/11/2033 | 54,000 | 56,521 | 0.46 |
| Citigroup Inc FRN 7.2% USD Perpetual | 25,000 | 25,094 | 0.20 |
| Citigroup Inc FRN 7.375% USD Perpetual | 37,000 | 37,990 | 0.31 |
| Citigroup Inc FRN 7.625% USD Perpetual | 39,000 | 40,273 | 0.33 |
| Citizens Financial Group Inc 2.5% USD 06/02/2030 | 44,000 | 36,586 | 0.30 |
| Citizens Financial Group Inc FRN 5.641% USD 21/05/2037 | 10,000 | 9,174 | 0.07 |
| CNA Financial Corp 3.9% USD 01/05/2029 | 36,000 | 33,839 | 0.27 |
| Corebridge Financial Inc 5.75% USD 15/01/2034 | 27,000 | 27,015 | 0.22 |
| Corebridge Financial Inc 144A 6.05% USD 15/09/2033 | 22,000 | 22,450 | 0.18 |
| Corebridge Global Funding 144A 5.2% USD 12/01/2029 | 103,000 | 101,916 | 0.82 |
| Corebridge Global Funding 144A 5.9% USD 19/09/2028 | 14,000 | 14,293 | 0.12 |
| Corebridge Global Funding 144A 6.653% USD 25/09/2026 | 37,000 | 37,002 | 0.30 |
| Crown Castle Inc 2.5% USD 15/07/2031 | 5,000 | 4,092 | 0.03 |
| Essential Properties LP 2.95% USD 15/07/2031 | 31,000 | 24,253 | 0.20 |
| Extra Space Storage LP 2.55% USD 01/06/2031 | 4,000 | 3,299 | 0.03 |
| Extra Space Storage LP 3.9% USD 01/04/2029 | 4,000 | 3,736 | 0.03 |
| Extra Space Storage LP 4% USD 15/06/2029 | 54,000 | 50,654 | 0.41 |
| Extra Space Storage LP 5.4% USD 01/02/2034 | 19,000 | 18,677 | 0.15 |
| Extra Space Storage LP 5.7% USD 01/04/2028 | 5,000 | 5,073 | 0.04 |
| Fifth Third Bancorp FRN 1.707% USD 01/11/2027 | 7,000 | 6,287 | 0.05 |
| Fifth Third Bancorp 2.375% USD 28/01/2025 | 6,000 | 5,825 | 0.05 |
| Fifth Third Bancorp FRN 4.337% USD 25/04/2033 | 5,000 | 4,526 | 0.04 |
| Fifth Third Bancorp FRN 4.772% USD 28/07/2030 | 31,000 | 29,559 | 0.24 |
| Fifth Third Bancorp FRN 5.631% USD 29/01/2032 | 6,000 | 5,949 | 0.05 |
| Fifth Third Bancorp FRN 6.339% USD 27/07/2029 | 2,000 | 2,052 | 0.02 |
| Goldman Sachs Group Inc/The FRN 1.093% USD 09/12/2026 | 11,000 | 10,196 | 0.08 |
| Goldman Sachs Group Inc/The FRN 3.21% USD 22/04/2042 | 41,000 | 30,568 | 0.25 |
| Goldman Sachs Group Inc/The FRN 3.615% USD 15/03/2028 | 16,000 | 15,260 | 0.12 |
| Goldman Sachs Group Inc/The FRN 6.144% USD 09/12/2026 | 27,000 | 27,027 | 0.22 |
| Goldman Sachs Group Inc/The FRN 6.265% USD 21/10/2027 | 27,000 | 26,986 | 0.22 |
| Goldman Sachs Group Inc/The 6.75% USD 01/10/2037 | 34,000 | 36,907 | 0.30 |
| Goldman Sachs Group Inc/The FRN 7.5% USD Perpetual | 59,000 | 62,127 | 0.50 |
| Golub Capital BDC Inc 6% USD 15/07/2029 | 22,000 | 21,379 | 0.17 |
| Healthpeak OP LLC 3.25% USD 15/07/2026 | 12,000 | 11,465 | 0.09 |
| Huntington Bancshares Inc/OH FRN 2.487% USD 15/08/2036 | 9,000 | 6,799 | 0.05 |
| Huntington Bancshares Inc/OH FRN 4.443% USD 04/08/2028 | 5,000 | 4,799 | 0.04 |
| Huntington Bancshares Inc/OH FRN 6.208% USD 21/08/2029 | 46,000 | 46,802 | 0.38 |
| Intercontinental Exchange Inc 4% USD 15/09/2027 | 10,000 | 9,661 | 0.08 |
| Intercontinental Exchange Inc 4.35% USD 15/06/2029 | 7,000 | 6,795 | 0.05 |
| Intercontinental Exchange Inc 4.6% USD 15/03/2033 | 5,000 | 4,780 | 0.04 |
| Intercontinental Exchange Inc 4.95% USD 15/06/2052 | 9,000 | 8,418 | 0.07 |
| Intercontinental Exchange Inc 5.2% USD 15/06/2062 | 112,000 | 107,581 | 0.87 |
| JPMorgan Chase & Co FRN 2.58% USD 22/04/2032 | 47,000 | 39,317 | 0.32 |
| JPMorgan Chase & Co FRN 4.323% USD 26/04/2028 | 13,000 | 12,670 | 0.10 |
| JPMorgan Chase & Co FRN 4.912% USD 25/07/2033 | 71,000 | 68,816 | 0.56 |
| JPMorgan Chase & Co FRN 5.012% USD 23/01/2030 | 16,000 | 15,857 | 0.13 |
| JPMorgan Chase & Co FRN 5.336% USD 23/01/2035 | 13,000 | 12,915 | 0.10 |
| JPMorgan Chase & Co FRN 5.35% USD 01/06/2034 | 51,000 | 50,750 | 0.41 |
| JPMorgan Chase & Co FRN 5.717% USD 14/09/2033 | 50,000 | 50,657 | 0.41 |
| JPMorgan Chase & Co FRN 6.087% USD 23/10/2029 | 28,000 | 28,987 | 0.23 |
| JPMorgan Chase & Co FRN 6.254% USD 23/10/2034 | 44,000 | 46,597 | 0.38 |
| JPMorgan Chase & Co FRN 6.569% USD 15/05/2047 | 22,000 | 19,384 | 0.16 |
| KeyCorp FRN 3.878% USD 23/05/2025 | 11,000 | 10,885 | 0.09 |
| Kimco Realty OP LLC 1.9% USD 01/03/2028 | 13,000 | 11,395 | 0.09 |
| Kite Realty Group LP 5.5% USD 01/03/2034 | 5,000 | 4,886 | 0.04 |
| Kite Realty Group Trust 4.75% USD 15/09/2030 | 31,000 | 29,237 | 0.24 |
| LXP Industrial Trust 2.375% USD 01/10/2031 | 5,000 | 3,963 | 0.03 |
| LXP Industrial Trust 6.75% USD 15/11/2028 | 8,000 | 8,265 | 0.07 |
| M&T Bank Corp FRN 5.053% USD 27/01/2034 | 11,000 | 10,118 | 0.08 |
| Manufacturers & Traders Trust Co 4.7% USD 27/01/2028 | 22,000 | 21,158 | 0.17 |
| Marsh & McLennan Cos Inc 5.4% USD 15/09/2033 | 19,000 | 19,346 | 0.16 |
| Marsh & McLennan Cos Inc 5.45% USD 15/03/2053 | 20,000 | 19,858 | 0.16 |

Invesco US Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|--|----------------|---------------------|-----------------|
| FINANCIAL (continued) | | | |
| Marsh & McLennan Cos Inc 5.7% USD 15/09/2053 | 17,000 | 17,493 | 0.14 |
| Marsh & McLennan Cos Inc 6.25% USD 01/11/2052 | 2,000 | 2,205 | 0.02 |
| Mastercard Inc 2% USD 18/11/2031 | 33,000 | 27,116 | 0.22 |
| Mastercard Inc 4.85% USD 09/03/2033 | 78,000 | 77,860 | 0.63 |
| MetLife Inc FRN 3.85% USD Perpetual | 11,000 | 10,559 | 0.09 |
| Morgan Stanley FRN 3.217% USD 22/04/2042 | 85,000 | 64,160 | 0.52 |
| Morgan Stanley FRN 3.772% USD 24/01/2029 | 35,000 | 33,107 | 0.27 |
| Morgan Stanley 3.95% USD 23/04/2027 | 77,000 | 74,130 | 0.60 |
| Morgan Stanley FRN 5.123% USD 01/02/2029 | 10,000 | 9,926 | 0.08 |
| Morgan Stanley FRN 5.164% USD 20/04/2029 | 14,000 | 13,913 | 0.11 |
| Morgan Stanley FRN 5.173% USD 16/01/2030 | 18,000 | 17,878 | 0.14 |
| Morgan Stanley FRN 5.25% USD 21/04/2034 | 43,000 | 42,185 | 0.34 |
| Morgan Stanley FRN 5.424% USD 21/07/2034 | 20,000 | 19,846 | 0.16 |
| Morgan Stanley FRN 5.466% USD 18/01/2035 | 19,000 | 18,990 | 0.15 |
| Morgan Stanley FRN 5.942% USD 07/02/2039 | 24,000 | 23,642 | 0.19 |
| Morgan Stanley FRN 6.407% USD 01/11/2029 | 23,000 | 24,022 | 0.19 |
| Nasdaq Inc 5.35% USD 28/06/2028 | 5,000 | 5,051 | 0.04 |
| Nasdaq Inc 5.55% USD 15/02/2034 | 9,000 | 9,088 | 0.07 |
| New York Life Global Funding 144A 4.55% USD 28/01/2033 | 16,000 | 15,233 | 0.12 |
| NNN REIT Inc 3.5% USD 15/04/2051 | 10,000 | 7,091 | 0.06 |
| NNN REIT Inc 4.3% USD 15/10/2028 | 23,000 | 22,083 | 0.18 |
| NNN REIT Inc 5.6% USD 15/10/2033 | 8,000 | 7,972 | 0.06 |
| Pacific Life Global Funding II 144A FRN 5.965% USD 04/06/2026 | 36,000 | 36,000 | 0.29 |
| Pacific Life Global Funding II 144A FRN 6.152% USD 30/03/2025 | 22,000 | 22,056 | 0.18 |
| Piedmont Operating Partnership LP 9.25% USD 20/07/2028 | 110,000 | 116,279 | 0.94 |
| PNC Financial Services Group Inc/The FRN 5.068% USD 24/01/2034 | 13,000 | 12,448 | 0.10 |
| PNC Financial Services Group Inc/The FRN 5.582% USD 12/06/2029 | 33,000 | 33,198 | 0.27 |
| PNC Financial Services Group Inc/The FRN 6.037% USD 28/10/2033 | 44,000 | 45,124 | 0.36 |
| PNC Financial Services Group Inc/The FRN 6.2% USD Perpetual | 15,000 | 14,748 | 0.12 |
| PNC Financial Services Group Inc/The FRN 6.25% USD Perpetual | 20,000 | 18,936 | 0.15 |
| PNC Financial Services Group Inc/The FRN 6.615% USD 20/10/2027 | 29,000 | 29,857 | 0.24 |
| PNC Financial Services Group Inc/The FRN 6.875% USD 20/10/2034 | 24,000 | 26,061 | 0.21 |
| Principal Financial Group Inc 5.375% USD 15/03/2033 | 27,000 | 27,189 | 0.22 |
| Prologis LP 4.625% USD 15/01/2033 | 15,000 | 14,437 | 0.12 |
| Prologis LP 4.75% USD 15/06/2033 | 26,000 | 25,197 | 0.20 |
| Prologis LP 4.875% USD 15/06/2028 | 12,000 | 11,983 | 0.10 |
| Prologis LP 5% USD 15/03/2034 | 39,000 | 38,319 | 0.31 |
| Prologis LP 5.125% USD 15/01/2034 | 11,000 | 10,887 | 0.09 |
| Prologis LP 5.25% USD 15/06/2053 | 31,000 | 30,021 | 0.24 |
| Prologis LP 5.25% USD 15/03/2054 | 9,000 | 8,627 | 0.07 |
| Public Storage Operating Co 5.1% USD 01/08/2033 | 20,000 | 19,986 | 0.16 |
| Public Storage Operating Co 5.125% USD 15/01/2029 | 3,000 | 3,038 | 0.02 |
| Public Storage Operating Co 5.35% USD 01/08/2053 | 11,000 | 10,943 | 0.09 |
| Realty Income Corp 2.2% USD 15/06/2028 | 26,000 | 23,049 | 0.19 |
| Realty Income Corp 2.85% USD 15/12/2032 | 57,000 | 46,865 | 0.38 |
| Realty Income Corp 3.25% USD 15/01/2031 | 9,000 | 7,970 | 0.06 |
| Realty Income Corp 5.625% USD 13/10/2032 | 7,000 | 7,075 | 0.06 |
| Regency Centers LP 4.65% USD 15/03/2049 | 10,000 | 8,455 | 0.07 |
| Regency Centers LP 5.25% USD 15/01/2034 | 10,000 | 9,779 | 0.08 |
| Royal Bank of Canada 4.95% USD 01/02/2029 | 11,000 | 10,925 | 0.09 |
| Royal Bank of Canada 5% USD 01/02/2033 | 20,000 | 19,679 | 0.16 |
| Royal Bank of Canada 5.15% USD 01/02/2034 | 18,000 | 17,715 | 0.14 |
| State Street Corp FRN 4.821% USD 26/01/2034 | 4,000 | 3,863 | 0.03 |
| State Street Corp FRN 5.684% USD 21/11/2029 | 31,000 | 31,670 | 0.26 |
| State Street Corp FRN 5.751% USD 04/11/2026 | 9,000 | 9,059 | 0.07 |
| State Street Corp FRN 5.82% USD 04/11/2028 | 18,000 | 18,431 | 0.15 |
| State Street Corp FRN 6.123% USD 21/11/2034 | 23,000 | 23,781 | 0.19 |
| Sumitomo Mitsui Financial Group Inc 5.464% USD 13/01/2026 | 200,000 | 201,023 | 1.63 |
| Truist Financial Corp FRN 4.873% USD 26/01/2029 | 12,000 | 11,701 | 0.09 |
| Truist Financial Corp FRN 4.916% USD 28/07/2033 | 21,000 | 19,336 | 0.16 |
| Truist Financial Corp FRN 4.95% USD Perpetual | 11,000 | 10,766 | 0.09 |
| Truist Financial Corp FRN 5.122% USD 26/01/2034 | 9,000 | 8,544 | 0.07 |
| Truist Financial Corp FRN 5.435% USD 24/01/2030 | 6,000 | 5,937 | 0.05 |
| Truist Financial Corp FRN 5.867% USD 08/06/2034 | 20,000 | 19,982 | 0.16 |
| Truist Financial Corp FRN 6.047% USD 08/06/2027 | 18,000 | 18,181 | 0.15 |

Invesco US Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| FINANCIAL (continued) | | | |
| Truist Financial Corp FRN 6.123% USD 28/10/2033 | 44,000 | 44,723 | 0.36 |
| Truist Financial Corp FRN 7.161% USD 30/10/2029 | 32,000 | 33,906 | 0.27 |
| UDR Inc 3% USD 15/08/2031 | 8,000 | 6,858 | 0.06 |
| US Bancorp FRN 2.491% USD 03/11/2036 | 81,000 | 62,714 | 0.51 |
| US Bancorp FRN 4.548% USD 22/07/2028 | 11,000 | 10,744 | 0.09 |
| US Bancorp FRN 4.839% USD 01/02/2034 | 26,000 | 24,485 | 0.20 |
| US Bancorp FRN 4.967% USD 22/07/2033 | 9,000 | 8,414 | 0.07 |
| US Bancorp FRN 5.384% USD 23/01/2030 | 30,000 | 29,860 | 0.24 |
| US Bancorp FRN 5.678% USD 23/01/2035 | 19,000 | 18,966 | 0.15 |
| US Bancorp FRN 5.775% USD 12/06/2029 | 26,000 | 26,286 | 0.21 |
| US Bancorp FRN 5.836% USD 12/06/2034 | 24,000 | 24,165 | 0.20 |
| Wells Fargo & Co FRN 5.198% USD 23/01/2030 | 18,000 | 17,851 | 0.14 |
| Wells Fargo & Co FRN 5.389% USD 24/04/2034 | 12,000 | 11,809 | 0.10 |
| Wells Fargo & Co FRN 5.499% USD 23/01/2035 | 22,000 | 21,825 | 0.18 |
| Wells Fargo & Co FRN 5.557% USD 25/07/2034 | 39,000 | 38,831 | 0.31 |
| Wells Fargo & Co FRN 5.574% USD 25/07/2029 | 17,000 | 17,114 | 0.14 |
| Wells Fargo & Co FRN 6.303% USD 23/10/2029 | 20,000 | 20,763 | 0.17 |
| Wells Fargo & Co FRN 6.491% USD 23/10/2034 | 51,000 | 54,301 | 0.44 |
| Wells Fargo & Co FRN 7.625% USD Perpetual | 17,000 | 18,013 | 0.15 |
| Wells Fargo Bank NA 5.45% USD 07/08/2026 | 47,000 | 47,406 | 0.38 |
| Wells Fargo Bank NA 5.55% USD 01/08/2025 | 80,000 | 80,401 | 0.65 |
| Westpac Banking Corp 6.82% USD 17/11/2033 | 50,000 | 53,549 | 0.43 |
| | | 5,006,826 | 40.51 |
| GOVERNMENT | | | |
| Brazilian Government International Bond 7.125% USD 13/05/2054 | 200,000 | 199,445 | 1.61 |
| California Health Facilities Financing Authority 4.19% USD 01/06/2037 | 50,000 | 46,450 | 0.38 |
| California Health Facilities Financing Authority 4.353% USD 01/06/2041 | 35,000 | 32,008 | 0.26 |
| Romanian Government International Bond 144A 6.375% USD 30/01/2034 | 14,000 | 13,934 | 0.11 |
| United States Treasury Note/Bond 4% USD 31/01/2029 | 99,400 | 98,157 | 0.79 |
| United States Treasury Note/Bond 4% USD 31/01/2031 | 3,000 | 2,947 | 0.02 |
| United States Treasury Note/Bond 4% USD 15/02/2034 | 98,000 | 95,849 | 0.78 |
| United States Treasury Note/Bond 4.125% USD 15/02/2027 | 45,000 | 44,608 | 0.36 |
| United States Treasury Note/Bond 4.5% USD 15/02/2044 | 51,700 | 51,442 | 0.42 |
| United States Treasury Note/Bond 4.75% USD 15/11/2053 | 9,500 | 10,037 | 0.08 |
| | | 594,877 | 4.81 |
| INDUSTRIAL | | | |
| Acuity Brands Lighting Inc 2.15% USD 15/12/2030 | 15,000 | 12,300 | 0.10 |
| AP Moller - Maersk A/S 144A 5.875% USD 14/09/2033 | 12,000 | 12,093 | 0.10 |
| Burlington Northern Santa Fe LLC 5.2% USD 15/04/2054 | 21,000 | 20,527 | 0.17 |
| Carrier Global Corp 5.9% USD 15/03/2034 | 5,000 | 5,216 | 0.04 |
| Carrier Global Corp 6.2% USD 15/03/2054 | 5,000 | 5,433 | 0.04 |
| CSX Corp 6.15% USD 01/05/2037 | 33,000 | 35,760 | 0.29 |
| Honeywell International Inc 4.25% USD 15/01/2029 | 106,000 | 103,745 | 0.84 |
| Honeywell International Inc 4.875% USD 01/09/2029 | 18,000 | 18,033 | 0.15 |
| Honeywell International Inc 4.95% USD 01/09/2031 | 26,000 | 25,943 | 0.21 |
| Honeywell International Inc 5% USD 01/03/2035 | 18,000 | 17,953 | 0.14 |
| Honeywell International Inc 5.25% USD 01/03/2054 | 36,000 | 35,896 | 0.29 |
| Honeywell International Inc 5.35% USD 01/03/2064 | 27,000 | 26,900 | 0.22 |
| Ingersoll Rand Inc 5.7% USD 14/08/2033 | 13,000 | 13,256 | 0.11 |
| John Deere Capital Corp 4.7% USD 10/06/2030 | 29,000 | 28,773 | 0.23 |
| Lennox International Inc 5.5% USD 15/09/2028 | 68,000 | 68,639 | 0.56 |
| Norfolk Southern Corp 5.55% USD 15/03/2034 | 10,000 | 10,259 | 0.08 |
| Norfolk Southern Corp 5.95% USD 15/03/2064 | 13,000 | 13,623 | 0.11 |
| Penske Truck Leasing Co Lp / PTL Finance Corp 144A 5.55% USD 01/05/2028 | 16,000 | 16,096 | 0.13 |
| Penske Truck Leasing Co Lp / PTL Finance Corp 144A 5.7% USD 01/02/2028 | 9,000 | 9,086 | 0.07 |
| Regal Rexnord Corp 144A 6.3% USD 15/02/2030 | 9,000 | 9,159 | 0.07 |
| Republic Services Inc 5% USD 15/12/2033 | 16,000 | 15,743 | 0.13 |
| Sealed Air Corp/Sealed Air Corp US 144A 7.25% USD 15/02/2031 | 4,000 | 4,135 | 0.03 |
| Union Pacific Corp 4.5% USD 20/01/2033 | 16,000 | 15,488 | 0.13 |
| Union Pacific Corp 4.95% USD 09/09/2052 | 59,000 | 56,536 | 0.46 |
| Union Pacific Corp 5.15% USD 20/01/2063 | 16,000 | 15,333 | 0.12 |
| United Parcel Service Inc 5.05% USD 03/03/2053 | 106,000 | 102,496 | 0.83 |
| | | 698,421 | 5.65 |

Invesco US Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TECHNOLOGY | | | |
| Apple Inc 2.55% USD 20/08/2060 | 39,000 | 24,072 | 0.20 |
| Apple Inc 2.65% USD 11/05/2050 | 13,000 | 8,463 | 0.07 |
| Apple Inc 2.8% USD 08/02/2061 | 30,000 | 19,069 | 0.15 |
| Apple Inc 3.85% USD 04/08/2046 | 36,000 | 30,032 | 0.24 |
| Apple Inc 3.95% USD 08/08/2052 | 14,000 | 11,589 | 0.09 |
| Apple Inc 4.1% USD 08/08/2062 | 15,000 | 12,527 | 0.10 |
| Broadcom Inc 144A 2.45% USD 15/02/2031 | 6,000 | 4,995 | 0.04 |
| Broadcom Inc 144A 3.187% USD 15/11/2036 | 6,000 | 4,696 | 0.04 |
| Broadcom Inc 4.3% USD 15/11/2032 | 14,000 | 12,966 | 0.11 |
| Constellation Software Inc/Canada 144A 5.461% USD 16/02/2034 | 19,000 | 18,976 | 0.15 |
| DXC Technology Co 2.375% USD 15/09/2028 | 13,000 | 11,192 | 0.09 |
| Fiserv Inc 5.375% USD 21/08/2028 | 28,000 | 28,234 | 0.23 |
| Fiserv Inc 5.45% USD 15/03/2034 | 30,000 | 29,984 | 0.24 |
| Fiserv Inc 5.625% USD 21/08/2033 | 21,000 | 21,240 | 0.17 |
| Foundry JV Holdco LLC 144A 5.875% USD 25/01/2034 | 200,000 | 198,962 | 1.61 |
| Hewlett Packard Enterprise Co 5.9% USD 01/10/2024 | 77,000 | 77,115 | 0.62 |
| Hewlett Packard Enterprise Co 6.102% USD 01/04/2026 | 106,000 | 106,051 | 0.86 |
| Intuit Inc 5.2% USD 15/09/2033 | 23,000 | 23,256 | 0.19 |
| Intuit Inc 5.5% USD 15/09/2053 | 14,000 | 14,369 | 0.12 |
| Leidos Inc 2.3% USD 15/02/2031 | 15,000 | 12,292 | 0.10 |
| Micron Technology Inc 5.3% USD 15/01/2031 | 13,000 | 12,896 | 0.10 |
| Oracle Corp 3.6% USD 01/04/2050 | 66,000 | 46,381 | 0.38 |
| Oracle Corp 3.85% USD 01/04/2060 | 15,000 | 10,408 | 0.08 |
| Oracle Corp 4.9% USD 06/02/2033 | 15,000 | 14,493 | 0.12 |
| Oracle Corp 5.55% USD 06/02/2053 | 8,000 | 7,632 | 0.06 |
| Oracle Corp 6.25% USD 09/11/2032 | 45,000 | 47,520 | 0.38 |
| Oracle Corp 6.9% USD 09/11/2052 | 68,000 | 76,512 | 0.62 |
| Salesforce Inc 2.9% USD 15/07/2051 | 18,000 | 11,928 | 0.10 |
| | | 897,850 | 7.26 |
| UTILITIES | | | |
| Atmos Energy Corp 5.9% USD 15/11/2033 | 9,000 | 9,453 | 0.08 |
| Atmos Energy Corp 6.2% USD 15/11/2053 | 6,000 | 6,656 | 0.05 |
| Baltimore Gas and Electric Co 5.4% USD 01/06/2053 | 71,000 | 69,997 | 0.57 |
| CenterPoint Energy Houston Electric LLC 4.45% USD 01/10/2032 | 15,000 | 14,285 | 0.12 |
| CenterPoint Energy Houston Electric LLC 5.2% USD 01/10/2028 | 35,000 | 35,335 | 0.29 |
| Consolidated Edison Co of New York Inc 3% USD 01/12/2060 | 8,000 | 4,853 | 0.04 |
| Consolidated Edison Co of New York Inc 5.5% USD 15/03/2034 | 9,000 | 9,179 | 0.07 |
| Consolidated Edison Co of New York Inc 5.9% USD 15/11/2053 | 12,000 | 12,605 | 0.10 |
| Constellation Energy Generation LLC 6.5% USD 01/10/2053 | 6,000 | 6,574 | 0.05 |
| Dominion Energy Inc 5.375% USD 15/11/2032 | 31,000 | 30,786 | 0.25 |
| Eversource Energy 5.5% USD 01/01/2034 | 12,000 | 11,853 | 0.10 |
| Exelon Corp 5.15% USD 15/03/2029 | 10,000 | 9,994 | 0.08 |
| Exelon Corp 5.6% USD 15/03/2053 | 9,000 | 8,791 | 0.07 |
| National Rural Utilities Cooperative Finance Corp FRN 7.125% USD 15/09/2053 | 59,000 | 61,166 | 0.49 |
| NextEra Energy Capital Holdings Inc 4.625% USD 15/07/2027 | 14,000 | 13,782 | 0.11 |
| NextEra Energy Capital Holdings Inc 4.9% USD 15/03/2029 | 27,000 | 26,655 | 0.22 |
| NextEra Energy Capital Holdings Inc 5.25% USD 15/03/2034 | 23,000 | 22,551 | 0.18 |
| NextEra Energy Capital Holdings Inc 5.55% USD 15/03/2054 | 27,000 | 26,201 | 0.21 |
| Niagara Mohawk Power Corp 144A 5.29% USD 17/01/2034 | 14,000 | 13,642 | 0.11 |
| Niagara Mohawk Power Corp 144A 5.664% USD 17/01/2054 | 6,000 | 5,835 | 0.05 |
| PECO Energy Co 4.9% USD 15/06/2033 | 9,000 | 8,907 | 0.07 |
| Public Service Electric and Gas Co 5.125% USD 15/03/2053 | 5,000 | 4,822 | 0.04 |
| Public Service Enterprise Group Inc 5.875% USD 15/10/2028 | 29,000 | 29,785 | 0.24 |
| Public Service Enterprise Group Inc 6.125% USD 15/10/2033 | 18,000 | 18,771 | 0.15 |
| San Diego Gas & Electric Co 5.35% USD 01/04/2053 | 103,000 | 100,145 | 0.81 |
| Virginia Electric and Power Co 5% USD 01/04/2033 | 10,000 | 9,828 | 0.08 |
| Virginia Electric and Power Co 5.35% USD 15/01/2054 | 11,000 | 10,579 | 0.09 |
| | | 583,030 | 4.72 |

Invesco US Investment Grade Corporate Bond Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|-----------------------|-----------------------------|-------------------------|
| TOTAL BONDS | | 12,176,750 | 98.51 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 12,176,750 | 98.51 |
| Total Investments | | 12,176,750 | 98.51 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Asia Asset Allocation Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| CAYMAN ISLANDS | | | |
| Alibaba Group Holding Ltd | 441,000 | 4,082,676 | 2.63 |
| Baidu Inc | 109,650 | 1,388,772 | 0.89 |
| Innovent Biologics Inc 144A | 165,000 | 890,752 | 0.57 |
| JD.com Inc | 128,711 | 1,455,423 | 0.94 |
| Meituan 144A | 121,500 | 1,231,709 | 0.79 |
| Microport Scientific Corp | 233,100 | 228,473 | 0.15 |
| NetEase Inc | 112,600 | 2,528,712 | 1.63 |
| Sea Ltd ADR | 2,281 | 108,393 | 0.07 |
| Tencent Holdings Ltd | 138,500 | 4,885,237 | 3.15 |
| | | 16,800,147 | 10.82 |
| CHINA | | | |
| China Construction Bank Corp - H Shares | 1,277,000 | 794,105 | 0.51 |
| China Merchants Bank Co Ltd - H Shares | 440,000 | 1,711,914 | 1.10 |
| Shandong Weigao Group Medical Polymer Co Ltd - H Shares | 397,200 | 258,447 | 0.17 |
| Zijin Mining Group Co Ltd - H Shares | 526,000 | 849,589 | 0.55 |
| | | 3,614,055 | 2.33 |
| HONG KONG | | | |
| AIA Group Ltd | 194,200 | 1,574,385 | 1.01 |
| Lenovo Group Ltd | 1,694,000 | 1,871,700 | 1.21 |
| | | 3,446,085 | 2.22 |
| INDIA | | | |
| Bajaj Finance Ltd | 6,029 | 473,921 | 0.31 |
| Cholamandalam Investment and Finance Co Ltd | 53,757 | 708,839 | 0.46 |
| CIE Automotive India Ltd | 47,294 | 252,887 | 0.16 |
| HCL Technologies Ltd | 23,779 | 479,280 | 0.31 |
| HDFC Bank Ltd | 38,531 | 654,139 | 0.42 |
| Hindustan Unilever Ltd | 24,340 | 705,599 | 0.45 |
| ICICI Bank Ltd | 161,237 | 2,051,508 | 1.32 |
| Indian Hotels Co Ltd | 47,462 | 335,435 | 0.22 |
| Infosys Ltd | 42,895 | 867,161 | 0.56 |
| Kalyan Jewellers India Ltd | 119,370 | 569,552 | 0.37 |
| Larsen & Toubro Ltd | 23,990 | 1,007,439 | 0.65 |
| Mahindra & Mahindra Ltd | 44,507 | 1,037,733 | 0.67 |
| Maruti Suzuki India Ltd | 3,776 | 514,589 | 0.33 |
| PI Industries Ltd | 4,454 | 198,006 | 0.13 |
| Polycab India Ltd | 5,437 | 312,642 | 0.20 |
| REC Ltd | 94,956 | 507,826 | 0.33 |
| Reliance Industries Ltd | 30,831 | 1,089,472 | 0.70 |
| Tata Consultancy Services Ltd | 15,691 | 778,509 | 0.50 |
| Tata Consumer Products Ltd | 15,932 | 229,397 | 0.15 |
| Tata Motors Ltd | 59,943 | 689,988 | 0.44 |
| Timken India Ltd | 11,561 | 379,632 | 0.24 |
| Titan Co Ltd | 14,477 | 635,289 | 0.41 |
| Tube Investments of India Ltd | 11,324 | 472,961 | 0.30 |
| UltraTech Cement Ltd | 5,382 | 642,928 | 0.41 |
| Varun Beverages Ltd | 42,445 | 721,257 | 0.46 |
| Zomato Ltd | 280,861 | 566,262 | 0.37 |
| | | 16,882,251 | 10.87 |
| INDONESIA | | | |
| Bank Central Asia Tbk PT | 2,683,600 | 1,689,121 | 1.09 |
| Bank Rakyat Indonesia Persero Tbk PT | 4,314,700 | 1,685,030 | 1.08 |
| | | 3,374,151 | 2.17 |
| MALAYSIA | | | |
| Hong Leong Bank Bhd | 42,000 | 174,460 | 0.11 |
| Public Bank Bhd | 220,000 | 203,739 | 0.13 |
| TIME dotCom Bhd | 351,700 | 408,744 | 0.26 |
| | | 786,943 | 0.50 |

Invesco Asia Asset Allocation Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| PHILIPPINES | | | |
| BDO Unibank Inc | 687,262 | 1,861,055 | 1.20 |
| SM Prime Holdings Inc | 664,100 | 374,499 | 0.24 |
| | | 2,235,554 | 1.44 |
| SINGAPORE | | | |
| DBS Group Holdings Ltd | 48,700 | 1,206,827 | 0.78 |
| SATS Ltd | 172,118 | 335,807 | 0.21 |
| United Overseas Bank Ltd | 36,500 | 758,316 | 0.49 |
| | | 2,300,950 | 1.48 |
| SOUTH KOREA | | | |
| BGF retail Co Ltd | 4,148 | 412,929 | 0.27 |
| DB Insurance Co Ltd | 4,051 | 300,598 | 0.19 |
| Hyundai Motor Co (Preferred) | 3,026 | 363,709 | 0.24 |
| Kia Corp | 8,578 | 801,552 | 0.52 |
| Krafton Inc | 3,398 | 577,905 | 0.37 |
| Samsung Electro-Mechanics Co Ltd | 3,137 | 329,606 | 0.21 |
| Samsung Electronics Co Ltd | 45,185 | 2,486,435 | 1.60 |
| Samsung Electronics Co Ltd (Preferred) | 50,180 | 2,390,745 | 1.54 |
| Samsung Engineering Co Ltd | 35,537 | 656,769 | 0.42 |
| Samsung Fire & Marine Insurance Co Ltd (Preferred) | 5,913 | 1,011,372 | 0.65 |
| Samsung Heavy Industries Co Ltd | 213,443 | 1,264,288 | 0.81 |
| Samsung SDI Co Ltd | 1,580 | 448,335 | 0.29 |
| SK Hynix Inc | 9,208 | 1,078,202 | 0.70 |
| | | 12,122,445 | 7.81 |
| TAIWAN | | | |
| Advanced Ceramic X Corp | 24,000 | 171,641 | 0.11 |
| Asustek Computer Inc | 220,000 | 3,171,190 | 2.04 |
| Chicony Electronics Co Ltd | 113,000 | 671,180 | 0.43 |
| Delta Electronics Inc | 43,000 | 400,749 | 0.26 |
| Largan Precision Co Ltd | 5,000 | 409,178 | 0.26 |
| MediaTek Inc | 94,000 | 3,381,737 | 2.18 |
| Mega Financial Holding Co Ltd | 479,640 | 586,485 | 0.38 |
| President Chain Store Corp | 121,000 | 1,032,886 | 0.67 |
| Taiwan Semiconductor Manufacturing Co Ltd | 332,000 | 7,240,511 | 4.66 |
| Vanguard International Semiconductor Corp | 94,000 | 214,328 | 0.14 |
| | | 17,279,885 | 11.13 |
| THAILAND | | | |
| Bangkok Bank PCL NVDR | 224,200 | 895,600 | 0.58 |
| Central Pattana PCL NVDR | 606,000 | 1,092,283 | 0.70 |
| | | 1,987,883 | 1.28 |
| UNITED STATES | | | |
| Yum China Holdings Inc | 18,250 | 796,229 | 0.51 |
| TOTAL EQUITIES | | 81,626,578 | 52.56 |
| BONDS | | | |
| AUSTRALIA | | | |
| Newcastle Coal Infrastructure Group Pty Ltd 4.4% USD 29/09/2027 | 498,377 | 468,059 | 0.30 |
| CAYMAN ISLANDS | | | |
| Alibaba Group Holding Ltd 3.15% USD 09/02/2051 | 500,000 | 328,562 | 0.21 |
| Alibaba Group Holding Ltd 3.4% USD 06/12/2027 | 500,000 | 472,018 | 0.30 |
| Baidu Inc 1.72% USD 09/04/2026 | 800,000 | 739,811 | 0.48 |
| China Overseas Finance Cayman VIII Ltd 3.45% USD 15/07/2029 | 800,000 | 714,121 | 0.46 |
| CK Hutchison International 19 II Ltd 3.375% USD 06/09/2049 | 1,000,000 | 736,619 | 0.47 |
| CK Hutchison International 20 Ltd 2.5% USD 08/05/2030 | 1,000,000 | 864,842 | 0.56 |
| CK Hutchison International 23 Ltd 4.875% USD 21/04/2033 | 800,000 | 789,468 | 0.51 |
| Country Garden Holdings Co Ltd 3.125% USD 22/10/2025 | 300,000 | 24,642 | 0.02 |
| ENN Energy Holdings Ltd 2.625% USD 17/09/2030 | 1,800,000 | 1,532,794 | 0.99 |
| Gaci First Investment Co 5.125% USD 14/02/2053 | 1,000,000 | 857,165 | 0.55 |
| JD.com Inc 3.375% USD 14/01/2030 | 1,000,000 | 903,455 | 0.58 |

Invesco Asia Asset Allocation Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| CAYMAN ISLANDS (continued) | | | |
| KSA Sukuk Ltd 2.25% USD 17/05/2031 | 1,000,000 | 831,240 | 0.54 |
| Longfor Group Holdings Ltd 4.5% USD 16/01/2028 | 200,000 | 109,276 | 0.07 |
| Meituan 3.05% USD 28/10/2030 | 700,000 | 591,524 | 0.38 |
| Redsun Properties Group Ltd 9.5% USD 20/09/2023 | 500,000 | 6,020 | 0.00 |
| Zhongsheng Group Holdings Ltd 3% USD 13/01/2026 | 650,000 | 607,750 | 0.39 |
| | | 10,109,307 | 6.51 |
| CHINA | | | |
| Export-Import Bank of China/The 3.625% USD 31/07/2024 | 500,000 | 496,210 | 0.32 |
| Wens Foodstuffs Group Co Ltd 2.349% USD 29/10/2025 | 500,000 | 439,431 | 0.28 |
| | | 935,641 | 0.60 |
| HONG KONG | | | |
| AIA Group Ltd 3.2% USD 16/09/2040 | 1,000,000 | 742,903 | 0.48 |
| Airport Authority FRN 2.1% USD Perpetual | 650,000 | 607,626 | 0.39 |
| CMB International Leasing Management Ltd 2% USD 04/02/2026 | 950,000 | 889,761 | 0.57 |
| CMB International Leasing Management Ltd 2.75% USD 12/08/2030 | 700,000 | 603,480 | 0.39 |
| CNAC HK Finbridge Co Ltd 3% USD 22/09/2030 | 1,000,000 | 866,490 | 0.56 |
| Far East Horizon Ltd 4.25% USD 26/10/2026 | 1,000,000 | 939,957 | 0.60 |
| ICBCIL Finance Co Ltd 1.75% USD 25/08/2025 | 1,300,000 | 1,227,414 | 0.79 |
| Lenovo Group Ltd 6.536% USD 27/07/2032 | 500,000 | 524,493 | 0.34 |
| Shanghai Commercial Bank Ltd FRN 6.375% USD 28/02/2033 | 1,250,000 | 1,259,856 | 0.81 |
| Vanke Real Estate Hong Kong Co Ltd 3.975% USD 09/11/2027 | 500,000 | 277,998 | 0.18 |
| | | 7,939,978 | 5.11 |
| INDIA | | | |
| Export-Import Bank of India 3.25% USD 15/01/2030 | 2,000,000 | 1,790,770 | 1.15 |
| Power Finance Corp Ltd 3.95% USD 23/04/2030 | 500,000 | 455,798 | 0.29 |
| Reliance Industries Ltd 3.625% USD 12/01/2052 | 1,000,000 | 724,276 | 0.47 |
| State Bank of India/London 5% USD 17/01/2029 | 1,000,000 | 989,784 | 0.64 |
| | | 3,960,628 | 2.55 |
| INDONESIA | | | |
| Freeport Indonesia PT 5.315% USD 14/04/2032 | 1,300,000 | 1,255,450 | 0.81 |
| Hutama Karya Persero PT 3.75% USD 11/05/2030 | 2,000,000 | 1,831,224 | 1.18 |
| Indofood CBP Sukses Makmur Tbk PT 4.745% USD 09/06/2051 | 350,000 | 282,242 | 0.18 |
| Indonesia Government International Bond 3.55% USD 31/03/2032 | 1,500,000 | 1,344,594 | 0.86 |
| Indonesia Government International Bond 4.2% USD 15/10/2050 | 1,300,000 | 1,085,008 | 0.70 |
| Indonesia Government International Bond 5.1% USD 10/02/2054 | 1,300,000 | 1,246,807 | 0.80 |
| Pertamina Persero PT 3.1% USD 27/08/2030 | 1,000,000 | 882,950 | 0.57 |
| Pertamina Persero PT 6.45% USD 30/05/2044 | 500,000 | 521,693 | 0.34 |
| Perusahaan Penerbit SBSN Indonesia III 2.3% USD 23/06/2025 | 1,000,000 | 964,015 | 0.62 |
| Perusahaan Penerbit SBSN Indonesia III 4.45% USD 20/02/2029 | 1,000,000 | 973,910 | 0.63 |
| | | 10,387,893 | 6.69 |
| IRELAND | | | |
| SMBC Aviation Capital Finance DAC 5.7% USD 25/07/2033 | 1,000,000 | 998,713 | 0.64 |
| JAPAN | | | |
| Meiji Yasuda Life Insurance Co FRN 5.2% USD 20/10/2045 | 773,000 | 760,697 | 0.49 |
| Nippon Life Insurance Co FRN 2.75% USD 21/01/2051 | 500,000 | 414,323 | 0.27 |
| Nippon Life Insurance Co FRN 3.4% USD 23/01/2050 | 450,000 | 396,693 | 0.25 |
| | | 1,571,713 | 1.01 |
| MALAYSIA | | | |
| Axiata Spv5 Labuan Ltd 3.064% USD 19/08/2050 | 500,000 | 332,812 | 0.21 |
| MISC Capital Two Labuan Ltd 3.75% USD 06/04/2027 | 1,050,000 | 1,001,674 | 0.65 |
| | | 1,334,486 | 0.86 |
| PHILIPPINES | | | |
| Philippine Government International Bond 3% USD 01/02/2028 | 1,000,000 | 925,564 | 0.60 |
| Philippine Government International Bond 3.75% USD 14/01/2029 | 1,000,000 | 946,383 | 0.61 |
| Philippine Government International Bond 3.95% USD 20/01/2040 | 1,500,000 | 1,278,622 | 0.82 |
| PLDT Inc 2.5% USD 23/01/2031 | 1,000,000 | 831,385 | 0.54 |
| | | 3,981,954 | 2.57 |

Invesco Asia Asset Allocation Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value USD | Net Assets % |
|---|----------------|---------------------|-----------------|
| SAUDI ARABIA | | | |
| Saudi Government International Bond 3.25% USD 17/11/2051 | 1,000,000 | 660,900 | 0.43 |
| SINGAPORE | | | |
| BOC Aviation Ltd 3.25% USD 29/04/2025 | 1,300,000 | 1,264,113 | 0.81 |
| Medco Laurel Tree Pte Ltd 6.95% USD 12/11/2028 | 200,000 | 193,911 | 0.13 |
| Oversea-Chinese Banking Corp Ltd FRN 1.832% USD 10/09/2030 | 750,000 | 706,870 | 0.46 |
| PSA Treasury Pte Ltd 2.5% USD 12/04/2026 | 1,500,000 | 1,423,268 | 0.92 |
| United Overseas Bank Ltd FRN 3.863% USD 07/10/2032 | 1,300,000 | 1,233,265 | 0.79 |
| | | 4,821,427 | 3.11 |
| SOUTH KOREA | | | |
| Export-Import Bank of Korea 2.125% USD 18/01/2032 | 1,500,000 | 1,229,415 | 0.79 |
| GS Caltex Corp 1.625% USD 27/07/2025 | 1,000,000 | 944,176 | 0.61 |
| POSCO 4.875% USD 23/01/2027 | 250,000 | 246,307 | 0.16 |
| Shinhan Bank Co Ltd 3.875% USD 24/03/2026 | 1,700,000 | 1,644,559 | 1.06 |
| SK Hynix Inc 5.5% USD 16/01/2029 | 600,000 | 599,209 | 0.38 |
| | | 4,663,666 | 3.00 |
| THAILAND | | | |
| Thaioil Treasury Center Co Ltd 2.5% USD 18/06/2030 | 500,000 | 419,248 | 0.27 |
| UNITED ARAB EMIRATES | | | |
| MDGH GMTN RSC Ltd 4.375% USD 22/11/2033 | 750,000 | 710,334 | 0.46 |
| UNITED KINGDOM | | | |
| BOCOM International Blossom Ltd 1.75% USD 28/06/2026 | 1,550,000 | 1,424,969 | 0.92 |
| China Cinda 2020 I Management Ltd 3.25% USD 28/01/2027 | 1,500,000 | 1,402,358 | 0.90 |
| Franshion Brilliant Ltd 4.25% USD 23/07/2029 | 300,000 | 209,832 | 0.14 |
| Huarong Finance 2017 Co Ltd 4.75% USD 27/04/2027 | 800,000 | 761,000 | 0.49 |
| Huarong Finance 2019 Co Ltd FRN 4.25% USD Perpetual | 200,000 | 191,470 | 0.12 |
| JIC Zhixin Ltd 2.125% USD 27/08/2030 | 850,000 | 712,848 | 0.46 |
| Sinochem Offshore Capital Co Ltd 1% USD 23/09/2024 | 1,800,000 | 1,752,669 | 1.13 |
| Sinochem Offshore Capital Co Ltd 1.625% USD 29/10/2025 | 1,000,000 | 936,180 | 0.60 |
| Standard Chartered Plc FRN 2.678% USD 29/06/2032 | 500,000 | 405,107 | 0.26 |
| Standard Chartered Plc FRN 7.75% USD Perpetual | 700,000 | 710,827 | 0.46 |
| State Grid Overseas Investment BV Ltd 3.5% USD 04/05/2027 | 500,000 | 480,123 | 0.31 |
| West China Cement Ltd 4.95% USD 08/07/2026 | 300,000 | 235,129 | 0.15 |
| Wharf REIC Finance BV Ltd 2.875% USD 07/05/2030 | 1,250,000 | 1,087,381 | 0.70 |
| Yunda Holding Investment Ltd 2.25% USD 19/08/2025 | 1,500,000 | 1,407,495 | 0.91 |
| | | 11,717,388 | 7.55 |
| UNITED STATES | | | |
| CNOOC Finance 2015 USA LLC 3.5% USD 05/05/2025 | 1,500,000 | 1,469,625 | 0.94 |
| United States Treasury Bill 0% USD 05/03/2024 | 3,000,000 | 2,997,816 | 1.93 |
| United States Treasury Note/Bond 3.875% USD 15/08/2033 | 2,000,000 | 1,935,937 | 1.25 |
| United States Treasury Note/Bond 4% USD 15/02/2034 | 1,000,000 | 978,047 | 0.63 |
| | | 7,381,425 | 4.75 |
| TOTAL BONDS | | 72,062,760 | 46.41 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 153,689,338 | 98.97 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco US Dollar Liquidity Portfolio | 2,000,000 | 2,000,000 | 1.29 |
| TOTAL OPEN-ENDED FUNDS | | 2,000,000 | 1.29 |
| Total Investments | | 155,689,338 | 100.26 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Global Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| BELGIUM | | | |
| Azelis Group NV | 901,387 | 17,045,228 | 1.17 |
| CANADA | | | |
| Canadian Pacific Kansas City Ltd | 96,204 | 7,531,637 | 0.52 |
| DENMARK | | | |
| Royal Unibrew A/S | 199,966 | 11,935,035 | 0.82 |
| FRANCE | | | |
| LVMH Moet Hennessy Louis Vuitton SE | 17,127 | 14,486,873 | 0.99 |
| Verallia SA 144A | 459,847 | 15,496,844 | 1.06 |
| | | 29,983,717 | 2.05 |
| HONG KONG | | | |
| AIA Group Ltd | 2,234,400 | 16,718,958 | 1.14 |
| IRELAND | | | |
| Accenture Plc | 1,428 | 497,333 | 0.03 |
| ITALY | | | |
| Infrastrutture Wireless Italiane SpA 144A | 1,371,857 | 14,157,564 | 0.97 |
| Recordati Industria Chimica e Farmaceutica SpA | 254,193 | 13,075,688 | 0.89 |
| | | 27,233,252 | 1.86 |
| NETHERLANDS | | | |
| Prosus NV | 232,900 | 6,278,984 | 0.43 |
| Universal Music Group NV | 399,407 | 11,494,934 | 0.78 |
| | | 17,773,918 | 1.21 |
| NORWAY | | | |
| Aker BP ASA | 562,726 | 12,622,327 | 0.86 |
| SOUTH KOREA | | | |
| Samsung Electronics Co Ltd (Preferred) | 183,897 | 8,086,560 | 0.55 |
| SWITZERLAND | | | |
| Zurich Insurance Group AG | 29,820 | 14,807,117 | 1.01 |
| UNITED KINGDOM | | | |
| 3i Group Plc | 1,104,129 | 31,829,879 | 2.18 |
| Coca-Cola Europacific Partners Plc | 180,461 | 11,590,788 | 0.79 |
| Ferguson Plc | 5,657 | 1,104,538 | 0.08 |
| Howden Joinery Group Plc | 683,633 | 6,684,210 | 0.46 |
| Reckitt Benckiser Group Plc | 186,845 | 10,896,012 | 0.74 |
| RELX Plc | 294,227 | 11,905,360 | 0.81 |
| Rolls-Royce Holdings Plc | 3,179,891 | 13,678,105 | 0.93 |
| Standard Chartered Plc | 1,615,596 | 12,563,223 | 0.86 |
| | | 100,252,115 | 6.85 |
| UNITED STATES | | | |
| American Express Co | 18,851 | 3,784,573 | 0.26 |
| American Tower Corp | 108,429 | 19,371,982 | 1.32 |
| Analog Devices Inc | 57,749 | 9,986,605 | 0.68 |
| Broadcom Inc | 15,498 | 18,395,313 | 1.26 |
| CME Group Inc | 40,625 | 8,283,109 | 0.57 |
| Coca-Cola Co/The | 252,977 | 14,110,299 | 0.96 |
| Danaher Corp | 28,401 | 6,696,707 | 0.46 |
| Herc Holdings Inc | 99,928 | 14,228,741 | 0.97 |
| Home Depot Inc/The | 9,373 | 3,263,519 | 0.22 |
| Intercontinental Exchange Inc | 119,791 | 15,335,270 | 1.05 |
| Kenvue Inc | 145,783 | 2,573,838 | 0.18 |

Invesco Global Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|--|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| KKR & Co Inc | 130,924 | 11,549,188 | 0.79 |
| Microsoft Corp | 60,045 | 22,556,169 | 1.54 |
| Old Dominion Freight Line Inc | 16,164 | 6,452,367 | 0.44 |
| Progressive Corp/The | 95,221 | 16,881,296 | 1.15 |
| Texas Instruments Inc | 130,858 | 19,661,931 | 1.34 |
| Tractor Supply Co | 69,819 | 16,253,057 | 1.11 |
| Union Pacific Corp | 96,640 | 22,636,779 | 1.55 |
| UnitedHealth Group Inc | 49,024 | 22,548,105 | 1.54 |
| | | 254,568,848 | 17.39 |
| TOTAL EQUITIES | | 519,056,045 | 35.46 |
| BONDS | | | |
| ANGOLA | | | |
| Angolan Government International Bond 9.125% USD 26/11/2049 | 4,515,000 | 3,363,762 | 0.23 |
| AUSTRALIA | | | |
| Australia Government Bond 1.75% AUD 21/11/2032 | 30,000,000 | 14,912,069 | 1.02 |
| AUSTRIA | | | |
| Benteler International AG 9.375% EUR 15/05/2028 | 2,233,000 | 2,394,412 | 0.16 |
| AZERBAIJAN | | | |
| Southern Gas Corridor CJSC 6.875% USD 24/03/2026 | 1,640,000 | 1,531,225 | 0.10 |
| BENIN | | | |
| Benin Government International Bond 4.875% EUR 19/01/2032 | 400,000 | 336,558 | 0.02 |
| Benin Government International Bond 5.75% EUR 26/03/2026 | 1,000,000 | 993,435 | 0.07 |
| Benin Government International Bond 6.875% EUR 19/01/2052 | 2,800,000 | 2,280,138 | 0.16 |
| | | 3,610,131 | 0.25 |
| BRAZIL | | | |
| Brazil Notas do Tesouro Nacional Serie F 10% BRL 01/01/2025 | 15,000,000 | 2,824,001 | 0.19 |
| Brazil Notas do Tesouro Nacional Serie F 10% BRL 01/01/2029 | 5,000,000 | 928,122 | 0.07 |
| Brazil Notas do Tesouro Nacional Serie F 10% BRL 01/01/2031 | 8,750,000 | 1,598,431 | 0.11 |
| Itau Unibanco Holding SA/Cayman Island FRN 3.875% USD 15/04/2031 | 1,360,000 | 1,204,285 | 0.08 |
| | | 6,554,839 | 0.45 |
| CANADA | | | |
| Canadian Government Bond 3% CAD 01/11/2024 | 25,000,000 | 16,780,810 | 1.15 |
| CAYMAN ISLANDS | | | |
| Country Garden Holdings Co Ltd 3.3% USD 12/01/2031 | 6,425,000 | 446,534 | 0.03 |
| QNB Finance Ltd 11.5% TRY 30/01/2025 | 6,270,000 | 140,504 | 0.01 |
| Sharjah Sukuk Program Ltd 2.942% USD 10/06/2027 | 1,800,000 | 1,532,845 | 0.10 |
| | | 2,119,883 | 0.14 |
| CHILE | | | |
| Chile Government International Bond 3.125% USD 21/01/2026 | 625,000 | 556,706 | 0.04 |
| COLOMBIA | | | |
| Colombia Government International Bond 3.875% USD 25/04/2027 | 1,565,000 | 1,360,723 | 0.10 |
| Colombia Government International Bond 4.5% USD 28/01/2026 | 200,000 | 179,876 | 0.01 |
| Colombia Telecomunicaciones SA ESP 4.95% USD 17/07/2030 | 1,700,000 | 1,056,247 | 0.07 |
| Colombian TES 7% COP 30/06/2032 | 6,764,800,000 | 1,339,692 | 0.09 |
| Colombian TES 7.25% COP 18/10/2034 | 9,000,000,000 | 1,737,272 | 0.12 |
| | | 5,673,810 | 0.39 |
| COSTA RICA | | | |
| Costa Rica Government International Bond 7.158% USD 12/03/2045 | 2,800,000 | 2,674,243 | 0.18 |
| CROATIA | | | |
| Croatia Government International Bond 1.5% EUR 17/06/2031 | 517,000 | 457,767 | 0.03 |

Invesco Global Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| DOMINICAN REPUBLIC | | | |
| Dominican Republic International Bond 4.875% USD 23/09/2032 | 1,532,000 | 1,259,155 | 0.09 |
| Dominican Republic International Bond 5.875% USD 30/01/2060 | 2,430,000 | 1,887,213 | 0.13 |
| | | 3,146,368 | 0.22 |
| EGYPT | | | |
| Egypt Government International Bond 7.5% USD 16/02/2061 | 4,100,000 | 2,705,679 | 0.19 |
| Egypt Government International Bond 7.903% USD 21/02/2048 | 825,000 | 569,937 | 0.04 |
| Egypt Government International Bond 8.7% USD 01/03/2049 | 2,330,000 | 1,679,616 | 0.11 |
| | | 4,955,232 | 0.34 |
| ETHIOPIA | | | |
| Ethiopia International Bond 6.625% USD 11/12/2024 | 2,000,000 | 1,276,003 | 0.09 |
| FRANCE | | | |
| Afflelou SAS FRN 11.915% EUR 19/05/2027 | 2,000,000 | 1,964,520 | 0.13 |
| Alice France SA/France 3.375% EUR 15/01/2028 | 3,017,000 | 2,458,644 | 0.17 |
| AXA SA FRN 5.5% EUR 11/07/2043 | 925,000 | 972,943 | 0.07 |
| AXA SA FRN 6.375% EUR Perpetual | 3,096,000 | 3,175,103 | 0.22 |
| BNP Paribas SA FRN 7.375% EUR Perpetual | 3,000,000 | 3,157,500 | 0.22 |
| BNP Paribas SA FRN 8.5% USD Perpetual | 2,800,000 | 2,674,780 | 0.18 |
| BNP Paribas SA FRN 9.25% USD Perpetual | 4,791,000 | 4,708,355 | 0.32 |
| Electricite de France SA FRN 2.625% EUR Perpetual | 3,000,000 | 2,728,500 | 0.19 |
| Electricite de France SA 5.125% GBP 22/09/2050 | 2,700,000 | 2,694,913 | 0.18 |
| Electricite de France SA FRN 9.125% USD Perpetual | 847,000 | 872,646 | 0.06 |
| French Republic Government Bond OAT 0% EUR 25/03/2024 | 5,000,000 | 4,987,500 | 0.34 |
| IM Group SAS 8% EUR 01/03/2028 | 3,536,000 | 2,658,047 | 0.18 |
| Loxam SAS 4.5% EUR 15/04/2027 | 1,167,000 | 1,134,557 | 0.08 |
| Midco GB SASU 7.75% EUR 01/11/2027 | 1,966,000 | 1,988,039 | 0.14 |
| Orange SA 1.625% EUR 07/04/2032 | 3,000,000 | 2,608,875 | 0.18 |
| Schneider Electric SE 3.5% EUR 12/06/2033 | 1,900,000 | 1,905,843 | 0.13 |
| SCOR SE FRN 5.25% USD Perpetual | 2,000,000 | 1,542,952 | 0.10 |
| Societe Generale SA FRN 7.875% EUR Perpetual | 2,700,000 | 2,779,245 | 0.19 |
| Societe Generale SA FRN 8% USD Perpetual | 3,938,000 | 3,652,270 | 0.25 |
| TotalEnergies SE FRN 1.625% EUR Perpetual | 2,368,000 | 2,126,464 | 0.14 |
| | | 50,791,696 | 3.47 |
| GEORGIA | | | |
| Georgian Railway JSC 4% USD 17/06/2028 | 1,100,000 | 921,672 | 0.06 |
| GERMANY | | | |
| Allianz SE FRN 2.625% EUR Perpetual | 2,000,000 | 1,552,200 | 0.11 |
| Allianz SE FRN 4.252% EUR 05/07/2052 | 2,300,000 | 2,236,625 | 0.15 |
| Bayer AG FRN 3.125% EUR 12/11/2079 | 1,900,000 | 1,673,900 | 0.12 |
| Bayer AG FRN 7% EUR 25/09/2083 | 1,500,000 | 1,509,000 | 0.10 |
| Commerzbank AG FRN 6.125% EUR Perpetual | 3,000,000 | 2,904,750 | 0.20 |
| Commerzbank AG FRN 6.5% EUR Perpetual | 2,200,000 | 2,066,240 | 0.14 |
| Commerzbank AG FRN 8.625% GBP 28/02/2033 | 1,400,000 | 1,712,776 | 0.12 |
| Deutsche Bank AG FRN 5.625% EUR 19/05/2031 | 2,500,000 | 2,505,654 | 0.17 |
| Deutsche Bank AG FRN 6% USD Perpetual | 2,000,000 | 1,648,332 | 0.11 |
| Deutsche Bank AG FRN 6.75% EUR Perpetual | 1,000,000 | 921,250 | 0.06 |
| Deutsche Bank AG FRN 10% EUR Perpetual | 3,000,000 | 3,138,000 | 0.22 |
| Robert Bosch GmbH 4.375% EUR 02/06/2043 | 900,000 | 928,224 | 0.06 |
| Schaeffler AG 4.5% EUR 14/08/2026 | 1,200,000 | 1,210,398 | 0.08 |
| Vonovia SE 5.5% GBP 18/01/2036 | 2,500,000 | 2,806,152 | 0.19 |
| ZF Finance GmbH 5.75% EUR 03/08/2026 | 900,000 | 922,644 | 0.06 |
| | | 27,736,145 | 1.89 |
| GREECE | | | |
| National Bank of Greece SA FRN 8% EUR 03/01/2034 | 1,870,000 | 2,025,388 | 0.14 |
| INDIA | | | |
| Export-Import Bank of India 5.5% USD 18/01/2033 | 2,591,000 | 2,412,442 | 0.16 |
| Indian Railway Finance Corp Ltd 3.249% USD 13/02/2030 | 2,274,000 | 1,860,464 | 0.13 |
| | | 4,272,906 | 0.29 |

Invesco Global Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| INDONESIA | | | |
| Indonesia Government International Bond 1.45% EUR 18/09/2026 | 965,000 | 908,919 | 0.06 |
| Indonesia Government International Bond 3.4% USD 18/09/2029 | 1,440,000 | 1,221,813 | 0.08 |
| Indonesia Government International Bond 5.45% USD 20/09/2052 | 200,000 | 183,486 | 0.01 |
| Indonesia Treasury Bond 7% IDR 15/02/2033 | 30,000,000,000 | 1,813,938 | 0.13 |
| Indonesia Treasury Bond 7.5% IDR 15/05/2038 | 22,000,000,000 | 1,371,504 | 0.09 |
| Indonesia Treasury Bond 8.375% IDR 15/03/2034 | 69,653,000,000 | 4,603,649 | 0.32 |
| Indonesia Treasury Bond 8.375% IDR 15/04/2039 | 42,000,000,000 | 2,820,722 | 0.19 |
| Pertamina Persero PT 4.15% USD 25/02/2060 | 3,730,000 | 2,563,755 | 0.18 |
| | | 15,487,786 | 1.06 |
| IRELAND | | | |
| Bank of Ireland Group Plc FRN 7.5% EUR Perpetual | 3,031,000 | 3,055,127 | 0.21 |
| C&W Senior Financing DAC 6.875% USD 15/09/2027 | 1,650,000 | 1,433,480 | 0.10 |
| Vodafone International Financing DAC 3.75% EUR 02/12/2034 | 2,313,000 | 2,305,251 | 0.16 |
| Zurich Finance Ireland Designated Activity Co FRN 3% USD 19/04/2051 | 3,140,000 | 2,363,354 | 0.16 |
| Zurich Finance Ireland Designated Activity Co FRN 5.125% GBP 23/11/2052 | 2,380,000 | 2,628,828 | 0.18 |
| | | 11,786,040 | 0.81 |
| ITALY | | | |
| Banco BPM SpA FRN 5% EUR 14/09/2030 | 3,000,000 | 3,023,208 | 0.21 |
| Banco BPM SpA FRN 6.5% EUR Perpetual | 3,800,000 | 3,819,000 | 0.26 |
| Enel SpA FRN 6.625% EUR Perpetual | 778,000 | 840,240 | 0.06 |
| Fiber Bidco Spa FRN 7.97% EUR 15/01/2030 | 882,000 | 892,566 | 0.06 |
| Fiber Bidco Spa 11% EUR 25/10/2027 | 895,000 | 978,101 | 0.07 |
| Intesa Sanpaolo SpA FRN 5.875% EUR Perpetual | 1,879,000 | 1,735,726 | 0.12 |
| Intesa Sanpaolo SpA FRN 6.375% EUR Perpetual | 2,540,000 | 2,473,325 | 0.17 |
| Intesa Sanpaolo SpA 144A FRN 7.7% USD Perpetual | 9,200,000 | 8,408,936 | 0.57 |
| Intesa Sanpaolo SpA FRN 9.125% EUR Perpetual | 1,045,000 | 1,144,959 | 0.08 |
| Lottomatica SpA/Roma 7.125% EUR 01/06/2028 | 1,327,000 | 1,409,606 | 0.10 |
| Lottomatica SpA/Roma FRN 7.937% EUR 15/12/2030 | 4,078,000 | 4,143,391 | 0.28 |
| UniCredit SpA 144A FRN 5.861% USD 19/06/2032 | 5,000,000 | 4,478,324 | 0.30 |
| UniCredit SpA FRN 7.5% EUR Perpetual | 2,000,000 | 2,070,000 | 0.14 |
| UniCredit SpA FRN 8% USD Perpetual | 10,000,000 | 9,243,611 | 0.63 |
| | | 44,660,993 | 3.05 |
| IVORY COAST | | | |
| Ivory Coast Government International Bond 6.125% USD 15/06/2033 | 1,800,000 | 1,461,981 | 0.10 |
| Ivory Coast Government International Bond 6.625% EUR 22/03/2048 | 3,000,000 | 2,349,585 | 0.16 |
| | | 3,811,566 | 0.26 |
| JAPAN | | | |
| Nissan Motor Co Ltd 2.652% EUR 17/03/2026 | 3,000,000 | 2,905,800 | 0.20 |
| KAZAKHSTAN | | | |
| Development Bank of Kazakhstan JSC 10.75% KZT 12/02/2025 | 756,000,000 | 1,515,266 | 0.10 |
| KENYA | | | |
| Republic of Kenya Government International Bond 7% USD 22/05/2027 | 1,250,000 | 1,108,677 | 0.08 |
| Republic of Kenya Government International Bond 8.25% USD 28/02/2048 | 3,300,000 | 2,489,935 | 0.17 |
| | | 3,598,612 | 0.25 |
| LUXEMBOURG | | | |
| Aroundtown SA FRN 1.625% EUR Perpetual | 2,300,000 | 876,300 | 0.06 |
| B&M European Value Retail SA 8.125% GBP 15/11/2030 | 600,000 | 749,396 | 0.05 |
| Cidron Aida Finco Sarl 5% EUR 01/04/2028 | 1,422,000 | 1,382,696 | 0.10 |
| Cirsa Finance International Sarl 6.5% EUR 15/03/2029 | 1,200,000 | 1,215,336 | 0.08 |
| Cirsa Finance International Sarl 7.875% EUR 31/07/2028 | 2,111,000 | 2,235,359 | 0.15 |
| Codere Finance 2 Luxembourg SA 144A 11% EUR 30/09/2026 | 184,694 | 101,890 | 0.01 |
| Codere Finance 2 Luxembourg SA 11% EUR 30/09/2026 | 1,675,588 | 924,372 | 0.06 |
| Codere Finance 2 Luxembourg SA 13% EUR 30/09/2024 | 284,715 | 282,796 | 0.02 |
| Codere Finance 2 Luxembourg SA 144A 13.625% USD 30/11/2027 | 431,851 | 10,447 | 0.00 |
| CSN Resources SA REGS 8.875% USD 05/12/2030 | 2,000,000 | 1,899,698 | 0.13 |
| Dana Financing Luxembourg Sarl 8.5% EUR 15/07/2031 | 2,688,000 | 2,957,781 | 0.20 |
| Millicom International Cellular SA 4.5% USD 27/04/2031 | 425,000 | 339,533 | 0.02 |

Invesco Global Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| LUXEMBOURG (continued) | | | |
| Millicom International Cellular SA 5.125% USD 15/01/2028 | 571,500 | 503,050 | 0.03 |
| Millicom International Cellular SA 6.25% USD 25/03/2029 | 1,610,100 | 1,429,696 | 0.10 |
| Monitchem HoldCo 3 SA 8.75% EUR 01/05/2028 | 673,000 | 706,562 | 0.05 |
| Motion Finco Sarl 7.375% EUR 15/06/2030 | 2,911,000 | 3,034,776 | 0.21 |
| Puma International Financing SA 5% USD 24/01/2026 | 775,000 | 679,119 | 0.05 |
| Stena International SA 144A 7.25% USD 15/01/2031 | 1,967,000 | 1,796,451 | 0.12 |
| | | 21,125,258 | 1.44 |
| MALAYSIA | | | |
| Malaysia Wakala Sukuk Bhd 3.075% USD 28/04/2051 | 2,105,000 | 1,427,572 | 0.10 |
| MAURITIUS | | | |
| Mauritius Commercial Bank Ltd/The 7.95% USD 26/04/2028 | 2,000,000 | 1,969,889 | 0.13 |
| MEXICO | | | |
| Alea SAB de CV 7.75% USD 14/12/2026 | 1,095,000 | 1,025,509 | 0.07 |
| Banco Mercantil del Norte SA/Grand Cayman FRN 7.625% USD Perpetual | 1,800,000 | 1,620,639 | 0.11 |
| Gruma SAB de CV 4.875% USD 01/12/2024 | 1,495,000 | 1,369,515 | 0.09 |
| Mexican Bonos 7.5% MXN 03/06/2027 | 36,500,000 | 1,868,788 | 0.13 |
| Mexican Bonos 7.75% MXN 29/05/2031 | 80,000,000 | 3,994,899 | 0.27 |
| Mexican Bonos 8% MXN 07/11/2047 | 48,500,000 | 2,270,212 | 0.16 |
| Mexico Government International Bond 3.75% USD 11/01/2028 | 1,630,000 | 1,427,138 | 0.10 |
| Mexico Government International Bond 3.75% USD 19/04/2071 | 1,585,000 | 908,814 | 0.06 |
| Total Play Telecomunicaciones SA de CV 6.375% USD 20/09/2028 | 1,820,000 | 684,425 | 0.05 |
| | | 15,169,939 | 1.04 |
| MOROCCO | | | |
| Morocco Government International Bond 6.5% USD 08/09/2033 | 2,339,000 | 2,217,951 | 0.15 |
| MOZAMBIQUE | | | |
| Mozambique International Bond 9% USD 15/09/2031 | 1,200,000 | 936,055 | 0.06 |
| NETHERLANDS | | | |
| Enel Finance International NV 2.875% GBP 11/04/2029 | 2,974,000 | 3,097,887 | 0.21 |
| Enel Finance International NV 144A 7.5% USD 14/10/2032 | 1,356,000 | 1,390,266 | 0.10 |
| GSK Capital BV 3.125% EUR 28/11/2032 | 3,000,000 | 2,906,565 | 0.20 |
| GTCR W-2 Merger Sub LLC / GTCR W Dutch Finance Sub BV 8.5% GBP 15/01/2031 | 3,276,000 | 4,136,379 | 0.28 |
| Haleon Netherlands Capital BV 2.125% EUR 29/03/2034 | 1,148,000 | 982,234 | 0.07 |
| Heimstaden Bostad Treasury BV 1.625% EUR 13/10/2031 | 3,000,000 | 2,107,140 | 0.14 |
| ING Groep NV FRN 3.875% USD Perpetual | 2,000,000 | 1,511,863 | 0.10 |
| ING Groep NV FRN 4.25% USD Perpetual | 5,000,000 | 3,379,299 | 0.23 |
| Koninklijke KPN NV FRN 6% EUR Perpetual | 1,589,000 | 1,662,730 | 0.11 |
| Mercedes-Benz International Finance BV 3% EUR 10/07/2027 | 2,913,000 | 2,873,383 | 0.20 |
| OI European Group BV 6.25% EUR 15/05/2028 | 1,148,000 | 1,194,482 | 0.08 |
| Stellantis NV 4.5% EUR 07/07/2028 | 3,013,000 | 3,105,153 | 0.21 |
| Telefonica Europe BV FRN 6.135% EUR Perpetual | 1,900,000 | 1,929,868 | 0.13 |
| Telefonica Europe BV FRN 6.75% EUR Perpetual | 2,200,000 | 2,341,460 | 0.16 |
| Telefonica Europe BV FRN 7.125% EUR Perpetual | 2,500,000 | 2,682,875 | 0.18 |
| Teva Pharmaceutical Finance Netherlands II BV 4.375% EUR 09/05/2030 | 2,000,000 | 1,899,770 | 0.13 |
| Teva Pharmaceutical Finance Netherlands II BV 7.375% EUR 15/09/2029 | 2,700,000 | 2,963,952 | 0.20 |
| Toyota Motor Finance Netherlands BV 4.625% GBP 08/06/2026 | 2,500,000 | 2,887,621 | 0.20 |
| Unilever Finance Netherlands BV 3.5% EUR 23/02/2035 | 2,124,000 | 2,127,472 | 0.15 |
| Volkswagen Financial Services NV 1.875% GBP 03/12/2024 | 6,000,000 | 6,838,656 | 0.47 |
| Volkswagen International Finance NV FRN 7.875% EUR Perpetual | 1,000,000 | 1,111,735 | 0.08 |
| Ziggo Bond Co BV 3.375% EUR 28/02/2030 | 2,000,000 | 1,718,800 | 0.12 |
| | | 54,849,590 | 3.75 |
| NORWAY | | | |
| DNO ASA 144A 7.875% USD 09/09/2026 | 2,135,000 | 1,945,510 | 0.13 |
| Equinor ASA 3.25% USD 10/11/2024 | 3,000,000 | 2,729,420 | 0.19 |
| | | 4,674,930 | 0.32 |

Invesco Global Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|--|----------------|---------------------|-----------------|
| PARAGUAY | | | |
| Paraguay Government International Bond 5.4% USD 30/03/2050 | 1,251,000 | 985,048 | 0.07 |
| Paraguay Government International Bond 5.6% USD 13/03/2048 | 859,000 | 698,538 | 0.05 |
| | | 1,683,586 | 0.12 |
| PERU | | | |
| Telefonica del Peru SAA 7.375% PEN 10/04/2027 | 5,500,000 | 1,022,793 | 0.07 |
| PHILIPPINES | | | |
| Philippine Government International Bond 1.95% USD 06/01/2032 | 2,300,000 | 1,689,532 | 0.12 |
| POLAND | | | |
| Republic of Poland Government International Bond 4.875% USD 04/10/2033 | 1,990,000 | 1,803,742 | 0.12 |
| QATAR | | | |
| Qatar Government International Bond 3.75% USD 16/04/2030 | 725,000 | 639,724 | 0.04 |
| SAUDI ARABIA | | | |
| Saudi Government International Bond 3.45% USD 02/02/2061 | 2,100,000 | 1,260,877 | 0.09 |
| SERBIA | | | |
| Serbia International Bond 2.05% EUR 23/09/2036 | 2,080,000 | 1,441,679 | 0.10 |
| SINGAPORE | | | |
| Pfizer Investment Enterprises Pte Ltd 5.3% USD 19/05/2053 | 3,600,000 | 3,244,211 | 0.22 |
| Singapore Airlines Ltd 3% USD 20/07/2026 | 614,000 | 535,900 | 0.04 |
| | | 3,780,111 | 0.26 |
| SOUTH AFRICA | | | |
| Absa Group Ltd FRN 6.375% USD Perpetual | 1,266,000 | 1,112,974 | 0.08 |
| Republic of South Africa Government Bond 8% ZAR 31/01/2030 | 30,000,000 | 1,304,790 | 0.09 |
| Republic of South Africa Government Bond 9% ZAR 31/01/2040 | 139,229,713 | 5,128,624 | 0.35 |
| Republic of South Africa Government International Bond 5.75% USD 30/09/2049 | 1,590,000 | 1,067,619 | 0.07 |
| Republic of South Africa Government International Bond 5.875% USD 22/06/2030 | 860,000 | 735,259 | 0.05 |
| Republic of South Africa Government International Bond 7.3% USD 20/04/2052 | 1,750,000 | 1,398,273 | 0.09 |
| | | 10,747,539 | 0.73 |
| SOUTH KOREA | | | |
| SK Hynix Inc 6.5% USD 17/01/2033 | 1,905,000 | 1,866,177 | 0.13 |
| SPAIN | | | |
| Banco Bilbao Vizcaya Argentaria SA FRN 6% EUR Perpetual | 2,000,000 | 2,004,380 | 0.14 |
| Banco Bilbao Vizcaya Argentaria SA FRN 9.375% USD Perpetual | 3,000,000 | 2,938,304 | 0.20 |
| Banco de Sabadell SA FRN 5% EUR Perpetual | 1,600,000 | 1,406,464 | 0.10 |
| Banco de Sabadell SA FRN 5.75% EUR Perpetual | 2,200,000 | 2,082,927 | 0.14 |
| Banco Santander SA FRN 4.375% EUR Perpetual | 2,000,000 | 1,829,620 | 0.13 |
| Banco Santander SA FRN 9.625% USD Perpetual | 3,000,000 | 2,985,514 | 0.20 |
| Bankinter SA FRN 6.25% EUR Perpetual | 2,800,000 | 2,784,348 | 0.19 |
| CaixaBank SA FRN 8.25% EUR Perpetual | 5,400,000 | 5,683,500 | 0.39 |
| EnfraGen Energia Sur SA / EnfraGen Spain SA / Prime Energia SpA 5.375% USD 30/12/2030 | 1,269,000 | 944,128 | 0.06 |
| Eroski S Coop 10.625% EUR 30/04/2029 | 4,280,000 | 4,532,606 | 0.31 |
| Food Service Project SA 5.5% EUR 21/01/2027 | 536,000 | 535,989 | 0.04 |
| Institut Credito Oficial 45% Emtn 10/10/24 Try 45% TRY 10/10/2024 | 82,460,000 | 2,263,920 | 0.16 |
| International Consolidated Airlines Group SA 3.75% EUR 25/03/2029 | 2,900,000 | 2,821,961 | 0.19 |
| Spain Government Bond 0% EUR 31/01/2027 | 5,000,000 | 4,579,050 | 0.31 |
| Telefonica Emisiones SA 4.895% USD 06/03/2048 | 6,173,000 | 4,887,290 | 0.33 |
| Tendam Brands SAU FRN 11.412% EUR 31/03/2028 | 676,133 | 688,233 | 0.05 |
| Via Celere Desarrollos Inmobiliarios SA 5.25% EUR 01/04/2026 | 789,000 | 778,909 | 0.05 |
| | | 43,747,143 | 2.99 |

Invesco Global Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| SRI LANKA | | | |
| Sri Lanka Government International Bond 0% USD Perpetual | 2,550,000 | 1,292,048 | 0.09 |
| Sri Lanka Government International Bond 6.75% USD 18/04/2028 | 700,000 | 348,540 | 0.02 |
| | | 1,640,588 | 0.11 |
| SUPRANATIONAL | | | |
| Africa Finance Corp 2.875% USD 28/04/2028 | 3,200,000 | 2,571,461 | 0.18 |
| Corp Andina de Fomento 6.82% MXN 22/02/2031 | 40,000,000 | 1,806,201 | 0.12 |
| International Finance Corp 6.3% INR 25/11/2024 | 459,790,000 | 5,093,576 | 0.35 |
| | | 9,471,238 | 0.65 |
| SWITZERLAND | | | |
| UBS Group AG 144A FRN 4.988% USD 05/08/2033 | 3,000,000 | 2,635,987 | 0.18 |
| THAILAND | | | |
| PTTEP Treasury Center Co Ltd 2.587% USD 10/06/2027 | 200,000 | 169,719 | 0.01 |
| TURKEY | | | |
| Yapi ve Kredi Bankasi AS FRN 7.875% USD 22/01/2031 | 840,000 | 782,123 | 0.05 |
| UKRAINE | | | |
| Ukraine Government International Bond 4.375% EUR 27/01/2032 | 18,309,000 | 4,442,808 | 0.30 |
| Ukraine Government International Bond 7.375% USD 25/09/2034 | 3,045,000 | 741,253 | 0.05 |
| Ukraine Government International Bond 9.75% USD 01/11/2030 | 9,450,000 | 2,592,627 | 0.18 |
| | | 7,776,688 | 0.53 |
| UNITED ARAB EMIRATES | | | |
| Abu Dhabi Government International Bond 2.7% USD 02/09/2070 | 3,520,000 | 1,882,706 | 0.13 |
| Abu Dhabi National Energy Co PJSC 2% USD 29/04/2028 | 1,600,000 | 1,310,603 | 0.09 |
| Finance Department Government of Sharjah 4% USD 28/07/2050 | 1,600,000 | 940,865 | 0.06 |
| | | 4,134,174 | 0.28 |
| UNITED KINGDOM | | | |
| AA Bond Co Ltd 7.375% GBP 31/07/2029 | 4,461,000 | 5,283,694 | 0.36 |
| AA Bond Co Ltd 8.45% GBP 31/01/2028 | 516,000 | 634,654 | 0.04 |
| Admiral Group Plc 8.5% GBP 06/01/2034 | 1,479,000 | 1,863,451 | 0.13 |
| Allwyn Entertainment Financing UK Plc 7.25% EUR 30/04/2030 | 1,508,000 | 1,597,847 | 0.11 |
| Allwyn Entertainment Financing UK Plc FRN 8.026% EUR 15/02/2028 | 1,424,000 | 1,441,472 | 0.10 |
| Anglian Water Services Financing Plc 6% GBP 20/06/2039 | 1,453,000 | 1,742,482 | 0.12 |
| Annington Funding Plc 4.75% GBP 09/08/2033 | 946,000 | 1,011,315 | 0.07 |
| Arcos Dorados Holdings Inc 5.875% USD 04/04/2027 | 1,710,000 | 1,556,295 | 0.11 |
| Aviva Plc FRN 6.875% GBP Perpetual | 2,406,000 | 2,620,113 | 0.18 |
| Barclays Plc FRN 6.375% GBP Perpetual | 3,810,000 | 4,298,417 | 0.29 |
| Barclays Plc FRN 8.407% GBP 14/11/2032 | 1,176,000 | 1,444,361 | 0.10 |
| Barclays Plc FRN 8.875% GBP Perpetual | 2,185,000 | 2,567,151 | 0.17 |
| Barclays Plc FRN 9.25% GBP Perpetual | 5,500,000 | 6,455,354 | 0.44 |
| Barclays Plc FRN 9.625% USD Perpetual | 573,000 | 550,705 | 0.04 |
| BCP V Modular Services Finance II Plc 6.125% GBP 30/11/2028 | 1,396,000 | 1,523,174 | 0.10 |
| Bellis Acquisition Co Plc 4.5% GBP 16/02/2026 | 4,000,000 | 4,511,209 | 0.31 |
| Boparan Finance Plc 7.625% GBP 30/11/2025 | 1,812,000 | 2,013,440 | 0.14 |
| BP Capital Markets Plc FRN 4.25% GBP Perpetual | 2,000,000 | 2,197,565 | 0.15 |
| British Telecommunications Plc FRN 8.375% GBP 20/12/2083 | 2,091,000 | 2,573,461 | 0.18 |
| Co-operative Bank Holdings Ltd/The FRN 6% GBP 06/04/2027 | 4,714,000 | 5,405,434 | 0.37 |
| Co-operative Bank Holdings Ltd/The FRN 9% GBP 27/11/2025 | 5,000,000 | 5,921,659 | 0.40 |
| Co-operative Bank Holdings Ltd/The FRN 11.75% GBP 22/05/2034 | 3,000,000 | 3,986,204 | 0.27 |
| Co-Operative Group Ltd 5.125% GBP 17/05/2024 | 378,000 | 439,420 | 0.03 |
| Cornwall Jersey Ltd 0.75% GBP 16/04/2026 | 3,000,000 | 2,194,714 | 0.15 |
| CPUK Finance Ltd 5.876% GBP 28/08/2027 | 1,215,000 | 1,418,514 | 0.10 |
| Deuce Finco Plc 5.5% GBP 15/06/2027 | 2,200,000 | 2,419,606 | 0.16 |
| Frigo Debtco Plc 11% EUR 20/04/2028 | 3,974,147 | 1,808,237 | 0.12 |
| Frigo Debtco Plc 12% EUR 20/04/2026 | 3,785,194 | 3,170,100 | 0.22 |
| Gatwick Airport Finance Plc 4.375% GBP 07/04/2026 | 2,000,000 | 2,253,410 | 0.15 |
| Genel Energy Finance 4 Plc 144A 9.25% USD 14/10/2025 | 1,000,000 | 896,432 | 0.06 |
| Heathrow Finance Plc 3.875% GBP 01/03/2027 | 730,000 | 804,259 | 0.05 |
| Heathrow Funding Ltd 6% GBP 05/03/2032 | 1,500,000 | 1,741,759 | 0.12 |
| Inspired Entertainment Financing Plc 7.875% GBP 01/06/2026 | 1,957,000 | 2,195,878 | 0.15 |

Invesco Global Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED KINGDOM (continued) | | | |
| Jerrold Finco Plc 4.875% GBP 15/01/2026 | 4,000,000 | 4,636,073 | 0.32 |
| John Lewis Plc 4.25% GBP 18/12/2034 | 2,000,000 | 1,706,786 | 0.12 |
| John Lewis Plc 6.125% GBP 21/01/2025 | 3,000,000 | 3,491,538 | 0.24 |
| Land Securities Capital Markets Plc 4.875% GBP 15/09/2032 | 2,928,000 | 3,364,170 | 0.23 |
| Lloyds Banking Group Plc FRN 5.125% GBP Perpetual | 4,000,000 | 4,542,174 | 0.31 |
| Lloyds Banking Group Plc FRN 6.75% USD Perpetual | 1,280,000 | 1,151,722 | 0.08 |
| Lloyds Banking Group Plc FRN 7.5% USD Perpetual | 4,320,000 | 3,933,433 | 0.27 |
| Lloyds Banking Group Plc FRN 8.5% GBP Perpetual | 4,696,000 | 5,523,131 | 0.38 |
| Maison Finco Plc 6% GBP 31/10/2027 | 3,700,000 | 3,934,808 | 0.27 |
| MARB BondCo Plc 3.95% USD 29/01/2031 | 2,582,000 | 1,950,569 | 0.13 |
| Market Bidco Finco Plc 4.75% EUR 04/11/2027 | 4,000,000 | 3,776,120 | 0.26 |
| Maryland Bidco Ltd 10% GBP 26/01/2027 | 2,533,000 | 2,503,506 | 0.17 |
| Maryland Bidco Ltd 10% GBP 26/01/2028 | 4,268,000 | 4,146,992 | 0.28 |
| Maryland Bidco Ltd FRN 10.721% GBP 26/07/2027 | 2,009,000 | 1,965,281 | 0.13 |
| Mobico Group Plc FRN 4.25% GBP Perpetual | 2,560,000 | 2,736,481 | 0.19 |
| National Grid Electricity Distribution West Midlands Plc 3.875% GBP 17/10/2024 | 3,000,000 | 3,466,616 | 0.24 |
| National Grid Plc 4.275% EUR 16/01/2035 | 2,915,000 | 2,927,039 | 0.20 |
| Nationwide Building Society FRN 6.178% GBP 07/12/2027 | 1,685,000 | 1,993,140 | 0.14 |
| Nationwide Building Society FRN 10.25% GBP 20/06/2172 | 23,315 | 3,634,216 | 0.25 |
| NatWest Group Plc FRN 6% USD Perpetual | 5,456,000 | 4,897,063 | 0.33 |
| NatWest Group Plc FRN 8% USD Perpetual | 4,400,000 | 4,095,210 | 0.28 |
| Ocado Group Plc 3.875% GBP 08/10/2026 | 3,580,000 | 3,642,375 | 0.25 |
| Premier Foods Finance Plc 3.5% GBP 15/10/2026 | 1,481,000 | 1,648,859 | 0.11 |
| RL Finance Bonds NO 6 Plc FRN 10.125% GBP Perpetual | 2,381,000 | 3,009,410 | 0.21 |
| Saga Plc 5.5% GBP 15/07/2026 | 2,000,000 | 2,066,652 | 0.14 |
| Severn Trent Utilities Finance Plc 4.625% GBP 30/11/2034 | 944,000 | 1,030,532 | 0.07 |
| SSE Plc FRN 4% EUR Perpetual | 3,534,000 | 3,434,164 | 0.23 |
| Stonegate Pub Co Financing 2019 Plc 8.25% GBP 31/07/2025 | 3,000,000 | 3,437,858 | 0.23 |
| Stonegate Pub Co Financing 2019 Plc FRN 9.651% EUR 31/07/2025 | 2,000,000 | 1,962,600 | 0.13 |
| Thames Water Utilities Finance Plc 4.375% EUR 18/01/2031 | 4,395,000 | 4,065,375 | 0.28 |
| Thames Water Utilities Finance Plc 7.125% GBP 30/04/2031 | 1,000,000 | 1,160,134 | 0.08 |
| Thames Water Utilities Finance Plc 7.75% GBP 30/04/2044 | 5,319,000 | 6,286,512 | 0.43 |
| TI Automotive Finance Plc 3.75% EUR 15/04/2029 | 2,493,000 | 2,291,167 | 0.16 |
| Tullow Oil Plc 10.25% USD 15/05/2026 | 4,529,000 | 3,726,389 | 0.25 |
| United Kingdom Gilt 0.5% GBP 22/10/2061 | 13,000,000 | 4,373,240 | 0.30 |
| United Kingdom Gilt 2.75% GBP 07/09/2024 | 10,000,000 | 11,551,417 | 0.79 |
| United Kingdom Gilt 3.75% GBP 22/10/2053 | 7,800,000 | 7,752,344 | 0.53 |
| Very Group Funding Plc/The 6.5% GBP 01/08/2026 | 2,178,000 | 2,281,482 | 0.16 |
| Virgin Media Secured Finance Plc 4.25% GBP 15/01/2030 | 3,000,000 | 3,012,723 | 0.21 |
| Virgin Money UK Plc FRN 8.25% GBP Perpetual | 3,000,000 | 3,292,369 | 0.22 |
| Virgin Money UK Plc FRN 11% GBP Perpetual | 4,037,000 | 4,910,583 | 0.34 |
| Vodafone Group Plc 1.875% EUR 11/09/2025 | 3,000,000 | 2,935,593 | 0.20 |
| Vodafone Group Plc FRN 3.25% USD 04/06/2081 | 3,000,000 | 2,574,383 | 0.18 |
| Vodafone Group Plc FRN 8% GBP 30/08/2086 | 3,000,000 | 3,716,681 | 0.25 |
| Weir Group Plc/The 6.875% GBP 14/06/2028 | 943,000 | 1,133,142 | 0.08 |
| Zenith Finco Plc 6.5% GBP 30/06/2027 | 3,958,000 | 3,641,632 | 0.25 |
| | | 239,855,470 | 16.39 |
| UNITED STATES | | | |
| AT&T Inc 2.6% EUR 19/05/2038 | 4,500,000 | 3,756,555 | 0.26 |
| AT&T Inc 3.95% EUR 30/04/2031 | 1,834,000 | 1,858,484 | 0.13 |
| Bayer US Finance II LLC 144A 4.375% USD 15/12/2028 | 5,375,000 | 4,633,421 | 0.32 |
| Berkshire Hathaway Inc 0.5% EUR 15/01/2041 | 5,000,000 | 3,093,125 | 0.21 |
| Boeing Co/The 5.15% USD 01/05/2030 | 4,000,000 | 3,632,944 | 0.25 |
| CEMEX Materials LLC 144A 7.7% USD 21/07/2025 | 867,000 | 821,218 | 0.06 |
| Charter Communications Operating LLC / Charter Communications Operating Capital 2.8% USD 01/04/2031 | 3,000,000 | 2,233,989 | 0.15 |
| Daimler Truck Finance North America LLC 144A 2.5% USD 14/12/2031 | 7,000,000 | 5,303,698 | 0.36 |
| Directv Financing LLC / Directv Financing Co-Obligor Inc 144A 5.875% USD 15/08/2027 | 208,000 | 181,346 | 0.01 |
| EMRLD Borrower LP / Emerald Co-Issuer Inc 6.375% EUR 15/12/2030 | 2,145,000 | 2,260,830 | 0.15 |
| Equitable Financial Life Global Funding 6.375% GBP 02/06/2028 | 2,908,000 | 3,523,947 | 0.24 |
| Expedia Group Inc 144A 6.25% USD 01/05/2025 | 3,137,000 | 2,908,500 | 0.20 |
| Ford Motor Credit Co LLC 4.867% EUR 03/08/2027 | 4,177,000 | 4,260,139 | 0.29 |
| Ford Motor Credit Co LLC 7.2% USD 10/06/2030 | 3,000,000 | 2,914,880 | 0.20 |
| Fox Corp 3.5% USD 08/04/2030 | 1,240,000 | 1,031,261 | 0.07 |
| General Motors Co 6.125% USD 01/10/2025 | 1,487,000 | 1,383,922 | 0.09 |

Invesco Global Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|----------------------|-----------------|
| UNITED STATES (continued) | | | |
| General Motors Co 6.8% USD 01/10/2027 | 966,000 | 932,136 | 0.06 |
| Gran Tierra Energy Inc 9.5% USD 15/10/2029 | 934,000 | 802,936 | 0.06 |
| GTCR W-2 Merger Sub LLC 144A 7.5% USD 15/01/2031 | 1,400,000 | 1,348,072 | 0.09 |
| HP Inc 4.2% USD 15/04/2032 | 5,263,000 | 4,497,545 | 0.31 |
| HP Inc 5.5% USD 15/01/2033 | 1,782,000 | 1,650,154 | 0.11 |
| IHG Finance LLC 4.375% EUR 28/11/2029 | 1,769,000 | 1,800,568 | 0.12 |
| Kosmos Energy Ltd 7.5% USD 01/03/2028 | 3,125,000 | 2,664,499 | 0.18 |
| Kosmos Energy Ltd 7.75% USD 01/05/2027 | 2,255,000 | 1,965,790 | 0.13 |
| Kraft Heinz Foods Co 2.25% EUR 25/05/2028 | 2,143,000 | 2,028,135 | 0.14 |
| Mondelez International Inc 2.75% USD 13/04/2030 | 5,000,000 | 4,077,086 | 0.28 |
| NBM US Holdings Inc 7% USD 14/05/2026 | 2,210,000 | 2,037,343 | 0.14 |
| Netflix Inc 3.625% EUR 15/06/2030 | 2,000,000 | 1,991,360 | 0.14 |
| Primo Water Holdings Inc 3.875% EUR 31/10/2028 | 4,775,000 | 4,613,175 | 0.32 |
| Prologis Euro Finance LLC 4.625% EUR 23/05/2033 | 2,466,000 | 2,590,274 | 0.18 |
| Sasol Financing USA LLC 4.5% USD 08/11/2027 | 1,000,000 | 808,400 | 0.06 |
| Sasol Financing USA LLC 8.75% USD 03/05/2029 | 2,517,000 | 2,324,806 | 0.16 |
| SierraCol Energy Andina LLC 6% USD 15/06/2028 | 2,000,000 | 1,611,043 | 0.11 |
| T-Mobile USA Inc 4.375% USD 15/04/2040 | 4,056,000 | 3,286,899 | 0.22 |
| Unilever Capital Corp 3.4% EUR 06/06/2033 | 2,009,000 | 2,006,218 | 0.14 |
| United States Treasury Inflation Indexed Bond 0.25% USD 15/07/2029 | 15,000,000 | 15,250,990 | 1.04 |
| United States Treasury Note/Bond 2.25% USD 30/04/2024 | 60,000,000 | 55,090,803 | 3.76 |
| Verizon Communications Inc 1.875% GBP 19/09/2030 | 6,000,000 | 5,763,129 | 0.39 |
| | | 162,939,620 | 11.13 |
| URUGUAY | | | |
| Uruguay Government International Bond 9.75% UYU 20/07/2033 | 19,711,108 | 486,347 | 0.03 |
| UZBEKISTAN | | | |
| Republic of Uzbekistan International Bond 3.7% USD 25/11/2030 | 1,574,000 | 1,209,168 | 0.08 |
| TOTAL BONDS | | 842,676,339 | 57.57 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 1,361,732,384 | 93.03 |
| OTHER TRANSFERABLE SECURITIES | | | |
| EQUITIES | | | |
| LUXEMBOURG | | | |
| Codere New Topco SA ¹ | 15,674 | – | 0.00 |
| RUSSIA | | | |
| Sberbank of Russia PJSC ¹ | 1,650,608 | – | 0.00 |
| UNITED KINGDOM | | | |
| Co-operative Bank GBP B-Share NPV ¹ | 1 | – | 0.00 |
| Co-operative Bank Holdings Ltd/The ¹ | 82,205,703 | 7,678,670 | 0.52 |
| Frigo Newco 1 Limited ¹ | 7,192 | 71,920 | 0.01 |
| Maryland Hold Co NPV ¹ | 246,183 | 1,437,217 | 0.10 |
| | | 9,187,807 | 0.63 |
| TOTAL EQUITIES | | 9,187,807 | 0.63 |
| BONDS | | | |
| IRELAND | | | |
| Alfa Bank AO Via Alfa Bond Issuance Plc 0% RUB 06/08/2022 ¹ | 110,000,000 | – | 0.00 |
| LUXEMBOURG | | | |
| Codere New Holdco SA 144A 0% EUR 30/11/2027 ¹ | 450,972 | – | 0.00 |
| NETHERLANDS | | | |
| Dutch Lion B.V. 11.25% EUR 15/06/2020 11.25% EUR 15/06/2020 ¹ | 4,159,440 | – | 0.00 |

Invesco Global Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|--|----------------|----------------------|-----------------|
| TOTAL BONDS | | – | 0.00 |
| TOTAL OTHER TRANSFERABLE SECURITIES | | 9,187,807 | 0.63 |
| OPEN-ENDED FUNDS IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco Euro Liquidity Portfolio | 58,303,128 | 59,167,471 | 4.04 |
| TOTAL OPEN-ENDED FUNDS | | 59,167,471 | 4.04 |
| Total Investments | | 1,430,087,662 | 97.70 |

¹Securities valued at fair market value as determined in good faith pursuant to procedures established by the Directors.

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Pan European High Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| DENMARK | | | |
| Carlsberg AS | 202,411 | 26,065,451 | 0.42 |
| FINLAND | | | |
| Neste Oyj | 963,114 | 24,520,882 | 0.39 |
| UPM-Kymmene Oyj | 1,152,601 | 35,465,533 | 0.57 |
| | | 59,986,415 | 0.96 |
| FRANCE | | | |
| AXA SA | 1,030,040 | 33,865,140 | 0.54 |
| BNP Paribas SA | 544,047 | 30,227,251 | 0.48 |
| Capgemini SE | 125,871 | 28,327,269 | 0.45 |
| Carrefour SA | 1,304,943 | 20,337,537 | 0.33 |
| Cie de Saint-Gobain SA | 42,749 | 3,049,286 | 0.05 |
| Engie SA | 1,442,012 | 21,491,747 | 0.35 |
| Kering SA | 44,278 | 18,880,139 | 0.30 |
| Publicis Groupe SA | 190,608 | 18,759,639 | 0.30 |
| Sanofi SA | 476,550 | 42,315,257 | 0.68 |
| SOITEC | 56,972 | 7,716,857 | 0.12 |
| Teleperformance SE | 134,479 | 15,700,423 | 0.25 |
| TotalEnergies SE | 691,072 | 41,056,588 | 0.66 |
| Veolia Environnement SA | 1,044,922 | 30,637,113 | 0.49 |
| Vivendi SE | 1,030,927 | 10,801,538 | 0.17 |
| | | 323,165,784 | 5.17 |
| GERMANY | | | |
| Allianz SE | 158,280 | 39,945,915 | 0.64 |
| Covestro AG 144A | 51,830 | 2,569,731 | 0.04 |
| Daimler Truck Holding AG | 470,276 | 17,776,433 | 0.29 |
| Deutsche Post AG | 680,211 | 29,310,292 | 0.47 |
| Deutsche Telekom AG | 1,766,433 | 38,989,592 | 0.62 |
| Infineon Technologies AG | 905,038 | 29,902,456 | 0.48 |
| Mercedes-Benz Group AG | 324,684 | 24,010,382 | 0.38 |
| Merck KGaA | 207,829 | 33,159,117 | 0.53 |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen | 47,243 | 20,418,425 | 0.33 |
| SAP SE | 110,326 | 19,062,126 | 0.31 |
| Siemens AG | 141,404 | 25,806,230 | 0.41 |
| | | 280,950,699 | 4.50 |
| IRELAND | | | |
| Kingspan Group Plc | 240,887 | 20,159,833 | 0.32 |
| ITALY | | | |
| Enel SpA | 3,679,940 | 21,792,605 | 0.35 |
| Eni SpA | 942,440 | 13,498,568 | 0.22 |
| Intesa Sanpaolo SpA | 10,066,960 | 29,674,881 | 0.47 |
| | | 64,966,054 | 1.04 |
| NETHERLANDS | | | |
| Heineken NV | 311,924 | 26,579,044 | 0.43 |
| ING Groep NV | 1,939,097 | 24,583,872 | 0.39 |
| Koninklijke Ahold Delhaize NV | 429,581 | 11,827,439 | 0.19 |
| Koninklijke Philips NV | 1,398,076 | 25,951,086 | 0.42 |
| Prosus NV | 626,157 | 16,881,193 | 0.27 |
| Stellantis NV | 956,714 | 23,212,273 | 0.37 |
| STMicroelectronics NV | 152,806 | 6,340,303 | 0.10 |
| | | 135,375,210 | 2.17 |
| NORWAY | | | |
| Equinor ASA | 618,667 | 14,105,807 | 0.22 |

Invesco Pan European High Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|--|----------------|----------------------|-----------------|
| PORTUGAL | | | |
| EDP - Energias de Portugal SA | 8,684,867 | 32,012,420 | 0.51 |
| SPAIN | | | |
| CaixaBank SA | 4,913,014 | 20,718,180 | 0.33 |
| Industria de Diseno Textil SA | 566,803 | 23,369,288 | 0.37 |
| | | 44,087,468 | 0.70 |
| SWEDEN | | | |
| Sandvik AB | 302,513 | 6,236,905 | 0.10 |
| Volvo AB | 682,327 | 17,326,516 | 0.28 |
| | | 23,563,421 | 0.38 |
| SWITZERLAND | | | |
| Nestle SA | 218,574 | 20,960,486 | 0.33 |
| Novartis AG | 170,502 | 16,104,695 | 0.26 |
| Roche Holding AG | 163,150 | 39,719,030 | 0.64 |
| | | 76,784,211 | 1.23 |
| UNITED KINGDOM | | | |
| Anglo American Plc | 1,207,713 | 24,351,461 | 0.39 |
| Ecclesiastical Insurance Office Plc (Preferred) | 909,426 | 1,396,327 | 0.02 |
| General Accident Plc (Preferred) | 2,871,870 | 3,856,175 | 0.06 |
| Reckitt Benckiser Group Plc | 320,818 | 18,708,752 | 0.30 |
| Unilever Plc | 322,521 | 14,616,652 | 0.24 |
| | | 62,929,367 | 1.01 |
| TOTAL EQUITIES | | 1,164,152,140 | 18.63 |
| BONDS | | | |
| BELGIUM | | | |
| Ageas SA/NV FRN 1.875% EUR 24/11/2051 | 3,800,000 | 3,042,585 | 0.05 |
| Ageas SA/NV FRN 3.875% EUR Perpetual | 7,000,000 | 5,759,250 | 0.09 |
| Azelis Finance NV 5.75% EUR 15/03/2028 | 5,945,000 | 6,130,514 | 0.10 |
| Ontex Group NV 3.5% EUR 15/07/2026 | 10,000,000 | 9,717,900 | 0.15 |
| | | 24,650,249 | 0.39 |
| BERMUDA | | | |
| Aegon Ltd FRN 4% EUR 25/04/2044 | 3,647,000 | 3,646,088 | 0.06 |
| Aegon Ltd FRN 5.625% EUR Perpetual | 9,649,000 | 9,260,628 | 0.15 |
| Hiscox Ltd FRN 6.125% GBP 24/11/2045 | 5,380,000 | 6,234,794 | 0.10 |
| | | 19,141,510 | 0.31 |
| CAYMAN ISLANDS | | | |
| UPCB Finance VII Ltd 3.625% EUR 15/06/2029 | 17,500,000 | 16,828,350 | 0.27 |
| DENMARK | | | |
| Danske Bank A/S 1.625% EUR 15/03/2024 | 3,829,000 | 3,826,071 | 0.06 |
| Danske Bank A/S FRN 6.125% USD Perpetual | 11,229,000 | 10,415,822 | 0.17 |
| Danske Bank A/S FRN 7% USD Perpetual | 22,908,000 | 20,899,091 | 0.33 |
| Orsted AS FRN 2.25% EUR 24/11/3017 | 4,212,000 | 4,135,994 | 0.07 |
| | | 39,276,978 | 0.63 |
| FRANCE | | | |
| Afflelou SAS FRN 11.915% EUR 19/05/2027 | 17,558,000 | 17,246,521 | 0.28 |
| Air France-KLM 3.875% EUR 01/07/2026 | 15,000,000 | 14,856,825 | 0.24 |
| AXA SA FRN 3.375% EUR 06/07/2047 | 2,150,000 | 2,085,651 | 0.03 |
| AXA SA FRN 3.875% EUR Perpetual | 15,317,000 | 15,234,026 | 0.24 |
| AXA SA FRN 5.5% EUR 11/07/2043 | 4,624,000 | 4,863,662 | 0.08 |
| AXA SA FRN 6.375% EUR Perpetual | 12,381,000 | 12,697,335 | 0.20 |
| BNP Paribas SA FRN 5.125% USD Perpetual | 14,292,000 | 11,725,178 | 0.19 |
| BNP Paribas SA 144A FRN 7% USD Perpetual | 5,945,000 | 5,326,211 | 0.09 |
| BNP Paribas SA FRN 7.375% EUR Perpetual | 24,600,000 | 25,891,500 | 0.41 |
| BNP Paribas SA FRN 7.375% USD Perpetual | 10,000,000 | 9,275,823 | 0.15 |
| Burger King France SAS FRN 8.647% EUR 01/11/2026 | 10,000,000 | 10,121,600 | 0.16 |
| Capgemini SE 0.625% EUR 23/06/2025 | 3,400,000 | 3,266,414 | 0.05 |

Invesco Pan European High Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| FRANCE (continued) | | | |
| Capgemini SE 1.125% EUR 23/06/2030 | 7,000,000 | 6,067,285 | 0.10 |
| CGG SA 7.75% EUR 01/04/2027 | 3,989,000 | 3,578,532 | 0.06 |
| CNP Assurances SACA FRN 2% EUR 27/07/2050 | 8,900,000 | 7,634,910 | 0.12 |
| CNP Assurances SACA FRN 2.5% EUR 30/06/2051 | 13,600,000 | 11,694,640 | 0.19 |
| CNP Assurances SACA FRN 2.65% EUR Perpetual | 2,340,000 | 2,046,513 | 0.03 |
| CNP Assurances SACA 2.75% EUR 05/02/2029 | 7,200,000 | 6,850,260 | 0.11 |
| CNP Assurances SACA FRN 4.25% EUR 05/06/2045 | 7,800,000 | 7,804,867 | 0.13 |
| CNP Assurances SACA FRN 4.75% EUR Perpetual | 11,400,000 | 11,057,316 | 0.18 |
| Constellium SE 3.125% EUR 15/07/2029 | 10,000,000 | 9,263,400 | 0.15 |
| Credit Agricole SA FRN 6.875% USD Perpetual | 10,000,000 | 9,228,980 | 0.15 |
| Danone SA 144A 2.947% USD 02/11/2026 | 23,932,000 | 20,925,724 | 0.34 |
| Electricite de France SA FRN 5% EUR Perpetual | 10,100,000 | 10,092,425 | 0.16 |
| Electricite de France SA FRN 5.875% GBP Perpetual | 14,600,000 | 16,194,612 | 0.26 |
| Electricite de France SA FRN 9.125% USD Perpetual | 5,646,000 | 5,816,950 | 0.09 |
| Engie SA FRN 3.25% EUR Perpetual | 5,600,000 | 5,533,138 | 0.09 |
| Fnac Darty SA 1.875% EUR 30/05/2024 | 5,792,000 | 5,737,903 | 0.09 |
| Iliad Holding SASU 5.125% EUR 15/10/2026 | 7,807,000 | 7,761,719 | 0.12 |
| IM Group SAS 8% EUR 01/03/2028 | 14,310,000 | 10,756,970 | 0.17 |
| La Financiere Atalian SASU 4% EUR 15/05/2024 | 20,000,000 | 16,460,000 | 0.26 |
| La Financiere Atalian SASU 5.125% EUR 15/05/2025 | 5,000,000 | 3,905,950 | 0.06 |
| Loxam SAS 2.875% EUR 15/04/2026 | 4,308,000 | 4,193,278 | 0.07 |
| Loxam SAS 3.75% EUR 15/07/2026 | 5,351,000 | 5,302,252 | 0.08 |
| Loxam SAS 4.5% EUR 15/02/2027 | 7,143,000 | 7,135,071 | 0.11 |
| Loxam SAS 4.5% EUR 15/04/2027 | 1,751,000 | 1,702,322 | 0.03 |
| Loxam SAS 6% EUR 15/04/2025 | 1,537,210 | 1,543,359 | 0.02 |
| Loxam SAS 6.375% EUR 15/05/2028 | 15,722,000 | 16,307,173 | 0.26 |
| Midco GB SASU 7.75% EUR 01/11/2027 | 22,000,000 | 22,246,620 | 0.36 |
| Mobilux Finance SAS 4.25% EUR 15/07/2028 | 11,968,000 | 10,885,614 | 0.17 |
| Nexans SA 2.75% EUR 05/04/2024 | 4,800,000 | 4,782,768 | 0.08 |
| Orange SA FRN 2.375% EUR Perpetual | 2,900,000 | 2,836,635 | 0.05 |
| Orange SA FRN 5% EUR Perpetual | 21,060,000 | 21,426,339 | 0.34 |
| Orange SA FRN 5.375% EUR Perpetual | 5,400,000 | 5,620,617 | 0.09 |
| Paprec Holding SA 3.5% EUR 01/07/2028 | 5,286,000 | 5,037,558 | 0.08 |
| RTE Réseau de Transport d'Electricite SADIR 1.875% EUR 23/10/2037 | 4,800,000 | 3,896,064 | 0.06 |
| SCOR SE FRN 5.25% USD Perpetual | 22,600,000 | 17,435,362 | 0.28 |
| Societe Generale SA 144A 4.25% USD 14/04/2025 | 23,932,000 | 21,616,231 | 0.35 |
| Societe Generale SA FRN 6.75% USD Perpetual | 19,146,000 | 15,640,142 | 0.25 |
| Societe Generale SA FRN 7.875% EUR Perpetual | 20,000,000 | 20,587,000 | 0.33 |
| Tereos Finance Groupe I SA 4.75% EUR 30/04/2027 | 10,000,000 | 10,064,000 | 0.16 |
| Tereos Finance Groupe I SA 7.5% EUR 30/10/2025 | 8,243,000 | 8,427,066 | 0.14 |
| TotalEnergies SE FRN 1.625% EUR Perpetual | 4,535,000 | 4,072,430 | 0.07 |
| TotalEnergies SE FRN 1.75% EUR Perpetual | 9,573,000 | 9,556,247 | 0.15 |
| TotalEnergies SE FRN 2.625% EUR Perpetual | 6,031,000 | 5,908,984 | 0.09 |
| | | 537,225,972 | 8.60 |
| GERMANY | | | |
| Allianz SE FRN 2.241% EUR 07/07/2045 | 20,000,000 | 19,438,077 | 0.31 |
| Allianz SE 3.875% USD Perpetual | 28,800,000 | 18,540,571 | 0.30 |
| Bayer AG FRN 3.125% EUR 12/11/2079 | 13,400,000 | 11,805,400 | 0.19 |
| Bayer AG FRN 5.375% EUR 25/03/2082 | 22,100,000 | 20,484,490 | 0.33 |
| Bayer AG FRN 7% EUR 25/09/2083 | 5,800,000 | 5,834,800 | 0.09 |
| Commerzbank AG 0.875% EUR 22/01/2027 | 12,000,000 | 11,011,336 | 0.18 |
| Commerzbank AG FRN 4% EUR 05/12/2030 | 5,600,000 | 5,495,000 | 0.09 |
| Commerzbank AG FRN 6.125% EUR Perpetual | 24,400,000 | 23,625,300 | 0.38 |
| Commerzbank AG FRN 6.5% EUR 06/12/2032 | 11,300,000 | 11,752,565 | 0.19 |
| Commerzbank AG FRN 6.5% EUR Perpetual | 4,000,000 | 3,756,800 | 0.06 |
| Continental AG 3.625% EUR 30/11/2027 | 4,868,000 | 4,867,780 | 0.08 |
| Deutsche Bank AG FRN 1% EUR 19/11/2025 | 3,500,000 | 3,422,125 | 0.05 |
| Deutsche Bank AG FRN 4.625% EUR Perpetual | 10,000,000 | 7,992,500 | 0.13 |
| Deutsche Bank AG FRN 5.625% EUR 19/05/2031 | 25,600,000 | 25,657,897 | 0.41 |
| Deutsche Bank AG FRN 6.75% EUR Perpetual | 3,600,000 | 3,316,500 | 0.05 |
| Deutsche Bank AG FRN 10% EUR Perpetual | 20,000,000 | 20,920,000 | 0.33 |
| DVI Deutsche Vermoegens- & Immobilienverwaltungs GmbH 2.5% EUR 25/01/2027 | 24,000,000 | 21,687,960 | 0.35 |
| EnBW Energie Baden-Wuerttemberg AG FRN 1.125% EUR 05/11/2079 | 8,600,000 | 8,434,450 | 0.13 |
| Gruenthal GmbH 4.125% EUR 15/05/2028 | 5,000,000 | 4,923,000 | 0.08 |
| Hannover Rueck SE FRN 1.75% EUR 08/10/2040 | 5,600,000 | 4,734,800 | 0.08 |

Invesco Pan European High Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| GERMANY (continued) | | | |
| ProGroup AG 3% EUR 31/03/2026 | 13,785,000 | 13,386,613 | 0.21 |
| Schaeffler AG 3.375% EUR 12/10/2028 | 4,800,000 | 4,611,528 | 0.07 |
| | | 255,699,492 | 4.09 |
| GREECE | | | |
| Alpha Services and Holdings SA FRN 11.875% EUR Perpetual | 2,418,000 | 2,656,342 | 0.04 |
| Hellenic Republic Government Bond 144A 1.75% EUR 18/06/2032 | 10,000,000 | 8,850,900 | 0.14 |
| National Bank of Greece SA FRN 8% EUR 03/01/2034 | 12,464,000 | 13,499,696 | 0.22 |
| | | 25,006,938 | 0.40 |
| IRELAND | | | |
| AIB Group Plc FRN 2.875% EUR 30/05/2031 | 8,683,000 | 8,314,407 | 0.13 |
| Bank of Ireland Group Plc FRN 7.5% EUR Perpetual | 7,253,000 | 7,310,734 | 0.12 |
| Beazley Insurance DAC 5.875% USD 04/11/2026 | 6,864,000 | 6,192,516 | 0.10 |
| Cloverie Plc for Zurich Insurance Co Ltd FRN 5.625% USD 24/06/2046 | 6,605,000 | 6,100,010 | 0.10 |
| Roadster Finance DAC 1.625% EUR 09/12/2024 | 9,000,000 | 8,782,740 | 0.14 |
| Roadster Finance DAC 2.375% EUR 08/12/2027 | 10,000,000 | 9,148,900 | 0.14 |
| Virgin Media Vendor Financing Notes III DAC 4.875% GBP 15/07/2028 | 10,000,000 | 10,418,611 | 0.17 |
| Zurich Finance Ireland Designated Activity Co FRN 5.125% GBP 23/11/2052 | 4,761,000 | 5,258,761 | 0.08 |
| | | 61,526,679 | 0.98 |
| ITALY | | | |
| Assicurazioni Generali SpA 2.429% EUR 14/07/2031 | 4,601,000 | 3,984,972 | 0.06 |
| Autostrade per l'Italia SpA 1.625% EUR 25/01/2028 | 10,714,000 | 9,867,112 | 0.16 |
| Autostrade per l'Italia SpA 2% EUR 04/12/2028 | 15,000,000 | 13,763,175 | 0.22 |
| Banco BPM SpA 1.75% EUR 28/01/2025 | 11,392,000 | 11,153,565 | 0.18 |
| Banco BPM SpA FRN 5% EUR 14/09/2030 | 14,359,000 | 14,470,081 | 0.23 |
| Banco BPM SpA FRN 6.5% EUR Perpetual | 9,056,000 | 9,101,280 | 0.15 |
| BPER Banca FRN 3.625% EUR 30/11/2030 | 6,567,000 | 6,480,611 | 0.10 |
| Cerved Group SpA 6% EUR 15/02/2029 | 10,588,000 | 9,663,138 | 0.15 |
| Cerved Group SpA FRN 9.175% EUR 15/02/2029 | 12,353,000 | 11,986,672 | 0.19 |
| Enel SpA FRN 1.375% EUR Perpetual | 15,000,000 | 13,155,643 | 0.21 |
| Enel SpA FRN 6.625% EUR Perpetual | 4,668,000 | 5,041,440 | 0.08 |
| Eni SpA 144A 4.75% USD 12/09/2028 | 28,719,000 | 26,220,124 | 0.42 |
| Fiber Bidco Spa FRN 7.97% EUR 15/01/2030 | 8,878,000 | 8,984,358 | 0.14 |
| Fiber Bidco Spa 11% EUR 25/10/2027 | 2,982,000 | 3,258,879 | 0.05 |
| Intesa Sanpaolo SpA FRN 4.125% EUR Perpetual | 3,000,000 | 2,508,750 | 0.04 |
| Intesa Sanpaolo SpA 144A 4.375% USD 12/01/2048 | 23,932,000 | 15,607,272 | 0.25 |
| Intesa Sanpaolo SpA FRN 5% EUR 08/03/2028 | 20,000,000 | 20,566,100 | 0.33 |
| Intesa Sanpaolo SpA 144A FRN 7.7% USD Perpetual | 34,750,000 | 31,762,014 | 0.51 |
| Intesa Sanpaolo SpA FRN 7.75% EUR Perpetual | 11,823,000 | 12,251,584 | 0.20 |
| Intesa Sanpaolo Vita SpA FRN 4.75% EUR Perpetual | 16,300,000 | 16,259,250 | 0.26 |
| Italmatch Chemicals SpA 10% EUR 06/02/2028 | 15,000,000 | 15,784,350 | 0.25 |
| Itelyum Regeneration Spa 4.625% EUR 01/10/2026 | 4,500,000 | 4,388,985 | 0.07 |
| Lottomatica SpA/Roma 7.125% EUR 01/06/2028 | 4,422,000 | 4,697,269 | 0.08 |
| Lottomatica SpA/Roma FRN 7.937% EUR 15/12/2030 | 5,825,000 | 5,918,404 | 0.10 |
| Mediobanca Banca di Credito Finanziario SpA 0.875% EUR 15/01/2026 | 9,378,000 | 8,883,264 | 0.14 |
| Mediobanca Banca di Credito Finanziario SpA 1% EUR 08/09/2027 | 1,993,000 | 1,816,480 | 0.03 |
| TeamSystem SpA FRN 7.692% EUR 15/02/2028 | 3,829,000 | 3,845,962 | 0.06 |
| Telecom Italia SpA/Milano 7.875% EUR 31/07/2028 | 20,000,000 | 22,053,300 | 0.35 |
| Terna - Rete Elettrica Nazionale FRN 2.375% EUR Perpetual | 25,000,000 | 22,887,500 | 0.37 |
| UniCredit SpA FRN 2.731% EUR 15/01/2032 | 14,390,000 | 13,652,513 | 0.22 |
| UniCredit SpA FRN 3.875% EUR Perpetual | 3,800,000 | 3,344,000 | 0.05 |
| UniCredit SpA FRN 5.375% EUR Perpetual | 90,000,000 | 89,100,000 | 1.43 |
| UniCredit SpA FRN 7.5% EUR Perpetual | 9,468,000 | 9,799,380 | 0.16 |
| UniCredit SpA FRN 8% USD Perpetual | 40,982,000 | 37,882,169 | 0.61 |
| | | 490,139,596 | 7.85 |
| JAPAN | | | |
| Nissan Motor Co Ltd 3.201% EUR 17/09/2028 | 5,372,000 | 5,159,779 | 0.08 |
| SoftBank Group Corp 3.375% EUR 06/07/2029 | 21,000,000 | 19,485,060 | 0.31 |
| | | 24,644,839 | 0.39 |

Invesco Pan European High Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| LUXEMBOURG | | | |
| Albion Financing 2 Sarl 144A 8.75% USD 15/04/2027 | 25,000,000 | 23,038,251 | 0.37 |
| Cidron Aida Finco Sarl 5% EUR 01/04/2028 | 10,000,000 | 9,723,600 | 0.16 |
| Cirsa Finance International Sarl 7.875% EUR 31/07/2028 | 14,073,000 | 14,902,041 | 0.24 |
| Codere Finance 2 Luxembourg SA 11% EUR 30/09/2026 | 23,543,414 | 12,988,195 | 0.21 |
| Codere Finance 2 Luxembourg SA 144A 11% EUR 30/09/2026 | 1,517,570 | 837,198 | 0.01 |
| Codere Finance 2 Luxembourg SA 12.75% EUR 30/11/2027 | 2,827,493 | 80,244 | 0.00 |
| Codere Finance 2 Luxembourg SA 13% EUR 30/09/2024 | 3,835,569 | 3,809,717 | 0.06 |
| Codere Finance 2 Luxembourg SA 144A 13.625% USD 30/11/2027 | 3,647,282 | 88,231 | 0.00 |
| Codere Finance 2 Luxembourg SA 13.625% USD 30/11/2027 | 101,228 | 2,449 | 0.00 |
| Consolidated Energy Finance SA 5% EUR 15/10/2028 | 9,000,000 | 7,653,150 | 0.12 |
| Dana Financing Luxembourg Sarl 3% EUR 15/07/2029 | 6,453,000 | 5,765,594 | 0.09 |
| Dana Financing Luxembourg Sarl 8.5% EUR 15/07/2031 | 6,722,000 | 7,396,654 | 0.12 |
| Herens Holdco Sarl 144A 4.75% USD 15/05/2028 | 2,373,000 | 1,915,016 | 0.03 |
| Monitchem HoldCo 3 SA 8.75% EUR 01/05/2028 | 2,245,000 | 2,356,958 | 0.04 |
| Motion Finco Sarl 7.375% EUR 15/06/2030 | 10,916,000 | 11,380,148 | 0.18 |
| Picard Bondco SA 5.375% EUR 01/07/2027 | 31,000,000 | 30,304,670 | 0.49 |
| Puma International Financing SA 5% USD 24/01/2026 | 19,983,000 | 17,510,745 | 0.28 |
| SIG Combibloc PurchaseCo Sarl 2.125% EUR 18/06/2025 | 15,351,000 | 15,013,662 | 0.24 |
| Stena International SA 144A 7.25% USD 15/01/2031 | 7,866,000 | 7,183,978 | 0.12 |
| Telecom Italia Capital SA 6.375% USD 15/11/2033 | 5,000,000 | 4,445,058 | 0.07 |
| Telecom Italia Capital SA 7.2% USD 18/07/2036 | 4,972,000 | 4,563,269 | 0.07 |
| Telecom Italia Capital SA 7.721% USD 04/06/2038 | 5,763,000 | 5,435,661 | 0.09 |
| Telenet Finance Luxembourg Notes Sarl 144A 5.5% USD 01/03/2028 | 10,200,000 | 8,875,772 | 0.14 |
| | | 195,270,261 | 3.13 |
| MEXICO | | | |
| Banco Santander Mexico SA Institucion de Banca Multiple Grupo Financiero Santand 5.375% USD 17/04/2025 | 4,227,000 | 3,876,607 | 0.06 |
| MULTINATIONAL | | | |
| Allied Universal Holdco LLC/Allied Universal Finance Corp/Atlas Luxco 4 Sarl 4.875% GBP 01/06/2028 | 10,000,000 | 10,306,172 | 0.16 |
| Clarios Global LP / Clarios US Finance Co 144A 6.25% USD 15/05/2026 | 561,000 | 517,103 | 0.01 |
| Clarios Global LP / Clarios US Finance Co 144A 8.5% USD 15/05/2027 | 12,564,000 | 11,650,085 | 0.19 |
| | | 22,473,360 | 0.36 |
| NETHERLANDS | | | |
| Abertis Infraestructuras Finance BV FRN 3.248% EUR Perpetual | 14,400,000 | 13,834,800 | 0.22 |
| ASR Nederland NV FRN 3.375% EUR 02/05/2049 | 3,063,000 | 2,862,890 | 0.05 |
| ASR Nederland NV FRN 4.625% EUR Perpetual | 2,630,000 | 2,380,150 | 0.04 |
| Cooperatieve Rabobank UA 0.25% EUR 30/10/2026 | 13,400,000 | 12,302,942 | 0.20 |
| Cooperatieve Rabobank UA FRN 3.25% EUR Perpetual | 10,200,000 | 9,210,600 | 0.15 |
| Cooperatieve Rabobank UA FRN 4% USD 10/04/2029 | 4,200,000 | 3,863,090 | 0.06 |
| Cooperatieve Rabobank UA FRN 4.375% EUR Perpetual | 22,000,000 | 20,625,000 | 0.33 |
| Dufry One BV 3.375% EUR 15/04/2028 | 15,000,000 | 14,423,400 | 0.23 |
| Enel Finance International NV 144A 3.5% USD 06/04/2028 | 47,865,000 | 41,167,506 | 0.66 |
| Enel Finance International NV 144A 3.625% USD 25/05/2027 | 33,941,000 | 29,775,411 | 0.48 |
| Enel Finance International NV 4.5% EUR 20/02/2043 | 16,000,000 | 16,209,044 | 0.26 |
| Enel Finance International NV 144A 4.75% USD 25/05/2047 | 15,728,000 | 12,159,372 | 0.19 |
| Energizer Gamma Acquisition BV 3.5% EUR 30/06/2029 | 26,000,000 | 23,259,080 | 0.37 |
| GTCR W-2 Merger Sub LLC / GTCR W Dutch Finance Sub BV 8.5% GBP 15/01/2031 | 25,010,000 | 31,578,400 | 0.51 |
| Iberdrola International BV FRN 1.45% EUR Perpetual | 3,600,000 | 3,298,500 | 0.05 |
| Iberdrola International BV FRN 1.874% EUR Perpetual | 6,400,000 | 6,070,400 | 0.10 |
| ING Groep NV FRN 3.875% USD Perpetual | 6,000,000 | 4,535,588 | 0.07 |
| ING Groep NV FRN 5.75% USD Perpetual | 3,000,000 | 2,613,228 | 0.04 |
| ING Groep NV FRN 6.5% USD Perpetual | 8,711,000 | 7,919,034 | 0.13 |
| NN Group NV FRN 4.5% EUR Perpetual | 18,658,000 | 18,698,775 | 0.30 |
| NN Group NV FRN 4.625% EUR 13/01/2048 | 6,864,000 | 6,906,900 | 0.11 |
| NN Group NV FRN 6% EUR 03/11/2043 | 8,364,000 | 8,813,565 | 0.14 |
| OI European Group BV 6.25% EUR 15/05/2028 | 9,567,000 | 9,954,368 | 0.16 |
| Repsol International Finance BV FRN 3.75% EUR Perpetual | 7,658,000 | 7,495,268 | 0.12 |
| Schlumberger Finance BV 1.375% EUR 28/10/2026 | 4,748,000 | 4,488,925 | 0.07 |
| Schlumberger Finance BV 2% EUR 06/05/2032 | 2,812,000 | 2,502,638 | 0.04 |
| Shell International Finance BV 2.75% USD 06/04/2030 | 13,168,000 | 10,812,096 | 0.17 |

Invesco Pan European High Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| NETHERLANDS (continued) | | | |
| Stichting AK Rabobank Certificaten 6.5% EUR Perpetual | 12,741,250 | 12,957,851 | 0.21 |
| Telefonica Europe BV FRN 2.502% EUR Perpetual | 5,600,000 | 5,198,480 | 0.08 |
| Telefonica Europe BV FRN 7.125% EUR Perpetual | 6,100,000 | 6,546,215 | 0.11 |
| TenneT Holding BV 2.75% EUR 17/05/2042 | 6,429,000 | 5,843,607 | 0.09 |
| Teva Pharmaceutical Finance Netherlands II BV 1.875% EUR 31/03/2027 | 12,000,000 | 10,986,780 | 0.18 |
| Teva Pharmaceutical Finance Netherlands II BV 4.375% EUR 09/05/2030 | 25,000,000 | 23,747,125 | 0.38 |
| Teva Pharmaceutical Finance Netherlands II BV 4.5% EUR 01/03/2025 | 768,000 | 767,144 | 0.01 |
| Teva Pharmaceutical Finance Netherlands II BV 7.875% EUR 15/09/2031 | 6,766,000 | 7,775,623 | 0.12 |
| Teva Pharmaceutical Finance Netherlands III BV 6.75% USD 01/03/2028 | 7,563,000 | 7,030,034 | 0.11 |
| Volkswagen International Finance NV FRN 3.5% EUR Perpetual | 9,100,000 | 8,891,155 | 0.14 |
| Volkswagen International Finance NV FRN 3.875% EUR Perpetual | 13,600,000 | 12,361,720 | 0.20 |
| Volkswagen International Finance NV FRN 4.375% EUR Perpetual | 9,000,000 | 8,155,800 | 0.13 |
| Volkswagen International Finance NV FRN 4.625% EUR Perpetual | 23,932,000 | 23,508,916 | 0.38 |
| Volkswagen International Finance NV FRN 7.875% EUR Perpetual | 2,000,000 | 2,223,470 | 0.04 |
| Ziggo BV 2.875% EUR 15/01/2030 | 2,872,000 | 2,568,085 | 0.04 |
| Ziggo BV 144A 4.875% USD 15/01/2030 | 6,345,000 | 5,227,493 | 0.08 |
| Ziggo BV 4.875% USD 15/01/2030 | 11,304,000 | 9,313,095 | 0.15 |
| | | 480,863,563 | 7.70 |
| NORWAY | | | |
| DNO ASA 144A 7.875% USD 09/09/2026 | 5,100,000 | 4,647,353 | 0.08 |
| Petroleum Geo-Services AS 13.5% USD 31/03/2027 | 10,000,000 | 10,246,785 | 0.16 |
| | | 14,894,138 | 0.24 |
| PANAMA | | | |
| Carnival Corp 144A 7.625% USD 01/03/2026 | 15,000,000 | 14,028,888 | 0.22 |
| PORTUGAL | | | |
| EDP - Energias de Portugal SA FRN 1.7% EUR 20/07/2080 | 3,600,000 | 3,456,900 | 0.06 |
| EDP - Energias de Portugal SA FRN 1.875% EUR 14/03/2082 | 10,000,000 | 8,427,500 | 0.13 |
| | | 11,884,400 | 0.19 |
| ROMANIA | | | |
| RCS & RDS SA 2.5% EUR 05/02/2025 | 12,300,000 | 12,079,953 | 0.19 |
| RCS & RDS SA 3.25% EUR 05/02/2028 | 10,000,000 | 9,250,500 | 0.15 |
| | | 21,330,453 | 0.34 |
| SPAIN | | | |
| Banco Bilbao Vizcaya Argentaria SA FRN 6% EUR Perpetual | 6,800,000 | 6,761,580 | 0.11 |
| Banco de Sabadell SA 1.125% EUR 27/03/2025 | 4,900,000 | 4,757,532 | 0.08 |
| Banco de Sabadell SA FRN 2.5% EUR 15/04/2031 | 4,100,000 | 3,905,680 | 0.06 |
| Banco de Sabadell SA FRN 5% EUR Perpetual | 5,400,000 | 4,746,816 | 0.08 |
| Banco de Sabadell SA FRN 5.5% EUR 08/09/2029 | 10,800,000 | 11,247,552 | 0.18 |
| Banco de Sabadell SA FRN 6% EUR 16/08/2033 | 5,000,000 | 5,143,750 | 0.08 |
| Banco Santander SA FRN 3.625% EUR Perpetual | 2,400,000 | 1,788,720 | 0.03 |
| Banco Santander SA FRN 4.375% EUR Perpetual | 10,000,000 | 9,148,100 | 0.15 |
| Banco Santander SA FRN 4.75% EUR Perpetual | 72,600,000 | 68,172,126 | 1.09 |
| Bankinter SA 0.625% EUR 06/10/2027 | 4,300,000 | 3,865,041 | 0.06 |
| Bankinter SA FRN 6.25% EUR Perpetual | 10,000,000 | 9,944,100 | 0.16 |
| CaixaBank SA FRN 1.25% EUR 18/06/2031 | 10,700,000 | 9,952,926 | 0.16 |
| CaixaBank SA FRN 5.25% EUR Perpetual | 26,000,000 | 24,574,160 | 0.39 |
| CaixaBank SA FRN 5.875% EUR Perpetual | 15,000,000 | 14,625,750 | 0.23 |
| CaixaBank SA FRN 6.125% EUR 30/05/2034 | 10,000,000 | 10,433,450 | 0.17 |
| CaixaBank SA FRN 8.25% EUR Perpetual | 13,800,000 | 14,524,500 | 0.23 |
| EDP Servicios Financieros Espana SA 4.375% EUR 04/04/2032 | 3,864,000 | 4,021,419 | 0.06 |
| Eroski S Coop 10.625% EUR 30/04/2029 | 20,000,000 | 21,180,400 | 0.34 |
| Food Service Project SA 5.5% EUR 21/01/2027 | 5,301,000 | 5,300,894 | 0.09 |
| Gestamp Automocion SA 3.25% EUR 30/04/2026 | 11,966,000 | 11,739,663 | 0.19 |
| International Consolidated Airlines Group SA 1.125% EUR 18/05/2028 | 21,700,000 | 19,575,663 | 0.31 |
| International Consolidated Airlines Group SA 3.75% EUR 25/03/2029 | 10,000,000 | 9,730,900 | 0.16 |
| Mapfre SA FRN 4.375% EUR 31/03/2047 | 4,600,000 | 4,582,227 | 0.07 |
| NorteGas Energia Distribucion SA 2.065% EUR 28/09/2027 | 953,000 | 890,617 | 0.01 |
| Red Electrica Financiaciones SAU 1.25% EUR 13/03/2027 | 12,000,000 | 11,284,620 | 0.18 |
| Telefonica Emisiones SA 4.895% USD 06/03/2048 | 19,146,000 | 15,158,280 | 0.24 |

Invesco Pan European High Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| SPAIN (continued) | | | |
| Tendam Brands SAU FRN 11.412% EUR 31/03/2028 | 1,659,167 | 1,688,858 | 0.03 |
| Via Celere Desarrollos Inmobiliarios SA 5.25% EUR 01/04/2026 | 1,871,000 | 1,847,071 | 0.03 |
| | | 310,592,395 | 4.97 |
| SWEDEN | | | |
| Molnlycke Holding AB 0.625% EUR 15/01/2031 | 6,352,000 | 5,014,396 | 0.08 |
| Preem Holdings AB 12% EUR 30/06/2027 | 27,000,000 | 29,300,940 | 0.47 |
| Verisure Holding AB 9.25% EUR 15/10/2027 | 15,000,000 | 16,086,000 | 0.26 |
| | | 50,401,336 | 0.81 |
| SWITZERLAND | | | |
| UBS AG 5.125% USD 15/05/2024 | 34,462,000 | 31,728,060 | 0.51 |
| UBS Group AG 0.625% EUR 18/01/2033 | 3,000,000 | 2,236,523 | 0.04 |
| UBS Group AG FRN 1% EUR 24/06/2027 | 3,000,000 | 2,800,133 | 0.04 |
| UBS Group AG FRN 2.125% EUR 13/10/2026 | 10,000,000 | 9,712,000 | 0.15 |
| UBS Group AG FRN 4.375% USD Perpetual | 2,437,000 | 1,805,182 | 0.03 |
| UBS Group AG 144AFRN 4.988% USD 05/08/2033 | 3,261,000 | 2,865,318 | 0.05 |
| UBS Group AG FRN 5.125% USD Perpetual | 2,382,000 | 2,087,811 | 0.03 |
| UBS Group AG FRN 6.875% USD Perpetual | 6,208,000 | 5,674,530 | 0.09 |
| | | 58,909,557 | 0.94 |
| UNITED KINGDOM | | | |
| abrdn plc 4.25% USD 30/06/2028 | 9,582,000 | 7,933,132 | 0.13 |
| Allwyn Entertainment Financing UK Plc 7.25% EUR 30/04/2030 | 6,030,000 | 6,389,267 | 0.10 |
| Allwyn Entertainment Financing UK Plc FRN 8.026% EUR 15/02/2028 | 6,061,000 | 6,135,368 | 0.10 |
| Anglo American Capital Plc 144A 3.625% USD 11/09/2024 | 22,066,000 | 20,107,223 | 0.32 |
| Anglo American Capital Plc 144A 4% USD 11/09/2027 | 15,151,000 | 13,330,207 | 0.21 |
| Anglo American Capital Plc 5% EUR 15/03/2031 | 8,800,000 | 9,263,100 | 0.15 |
| Aviva Plc FRN 3.375% EUR 04/12/2045 | 5,658,000 | 5,523,166 | 0.09 |
| Barclays Plc FRN 4.375% USD Perpetual | 4,167,000 | 3,050,993 | 0.05 |
| Barclays Plc FRN 8% USD Perpetual | 6,136,000 | 5,649,149 | 0.09 |
| Barclays Plc FRN 8.875% GBP Perpetual | 15,000,000 | 17,623,463 | 0.28 |
| Barclays Plc FRN 9.25% GBP Perpetual | 23,000,000 | 26,995,116 | 0.43 |
| Barclays Plc FRN 9.625% USD Perpetual | 2,290,000 | 2,200,898 | 0.04 |
| BCP V Modular Services Finance II Plc 6.125% GBP 30/11/2028 | 10,000,000 | 10,910,988 | 0.17 |
| Bellis Acquisition Co Plc 3.25% GBP 16/02/2026 | 14,254,000 | 15,779,949 | 0.25 |
| Bellis Acquisition Co Plc 4.5% GBP 16/02/2026 | 10,000,000 | 11,278,024 | 0.18 |
| Bellis Finco Plc 4% GBP 16/02/2027 | 9,942,000 | 10,551,926 | 0.17 |
| Boparan Finance Plc 7.625% GBP 30/11/2025 | 5,000,000 | 5,555,849 | 0.09 |
| BP Capital Markets Plc FRN 3.625% EUR Perpetual | 7,691,000 | 7,201,896 | 0.12 |
| BP Capital Markets Plc FRN 4.25% GBP Perpetual | 681,000 | 748,271 | 0.01 |
| British Telecommunications Plc FRN 1.874% EUR 18/08/2080 | 1,900,000 | 1,825,995 | 0.03 |
| Co-operative Bank Holdings Ltd/The FRN 9% GBP 27/11/2025 | 10,000,000 | 11,843,317 | 0.19 |
| Co-operative Bank Holdings Ltd/The FRN 11.75% GBP 22/05/2034 | 20,000,000 | 26,574,693 | 0.43 |
| Co-operative Group Holdings 2011 Ltd 7.5% GBP 08/07/2026 | 12,890,000 | 14,945,613 | 0.24 |
| Co-Operative Group Ltd 5.125% GBP 17/05/2024 | 1,009,000 | 1,172,948 | 0.02 |
| Cornwall Jersey Ltd 0.75% GBP 16/04/2026 | 15,000,000 | 10,973,572 | 0.18 |
| Frigo Debtco Plc 11% EUR 20/04/2028 | 4,910,922 | 2,234,470 | 0.04 |
| Frigo Debtco Plc 12% EUR 20/04/2026 | 4,677,438 | 3,917,354 | 0.06 |
| Heathrow Finance Plc 3.875% GBP 01/03/2027 | 5,000,000 | 5,508,620 | 0.09 |
| Heathrow Funding Ltd 2.75% GBP 13/10/2029 | 10,000,000 | 10,266,063 | 0.17 |
| HSBC Holdings Plc FRN 4% USD Perpetual | 4,000,000 | 3,387,634 | 0.05 |
| HSBC Holdings Plc 4.25% USD 14/03/2024 | 20,161,000 | 18,595,089 | 0.30 |
| HSBC Holdings Plc FRN 4.6% USD Perpetual | 4,028,000 | 3,095,851 | 0.05 |
| HSBC Holdings Plc FRN 4.75% EUR Perpetual | 12,349,000 | 11,374,108 | 0.18 |
| HSBC Holdings Plc 5.25% USD 14/03/2044 | 10,760,000 | 9,489,474 | 0.15 |
| HSBC Holdings Plc FRN 6.5% USD Perpetual | 27,924,000 | 24,748,995 | 0.40 |
| HSBC Holdings Plc AJ FRN 6.375% USD Perpetual | 7,840,000 | 7,164,408 | 0.11 |
| HSBC Holdings Plc OL AJ FRN 6.375% USD Perpetual | 10,032,000 | 9,187,453 | 0.15 |
| INEOS Quattro Finance 1 Plc 3.75% EUR 15/07/2026 | 2,207,000 | 2,128,409 | 0.03 |
| INEOS Quattro Finance 2 Plc 2.5% EUR 15/01/2026 | 15,486,000 | 14,985,183 | 0.24 |
| INEOS Quattro Finance 2 Plc 8.5% EUR 15/03/2029 | 6,557,000 | 6,881,178 | 0.11 |
| Jerrold Finco Plc 4.875% GBP 15/01/2026 | 21,000,000 | 24,339,381 | 0.39 |
| Jerrold Finco Plc 5.25% GBP 15/01/2027 | 3,000,000 | 3,342,967 | 0.05 |
| Kane Bidco Ltd 6.5% GBP 15/02/2027 | 15,000,000 | 17,132,720 | 0.27 |

Invesco Pan European High Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|--|----------------|---------------------|-----------------|
| UNITED KINGDOM (continued) | | | |
| Lloyds Banking Group Plc 4.375% USD 22/03/2028 | 15,451,000 | 13,761,061 | 0.22 |
| Lloyds Banking Group Plc FRN 4.947% EUR Perpetual | 34,462,000 | 33,557,372 | 0.54 |
| Lloyds Banking Group Plc FRN 6.75% USD Perpetual | 2,560,000 | 2,303,444 | 0.04 |
| Lloyds Banking Group Plc FRN 7.5% USD Perpetual | 19,593,000 | 17,839,756 | 0.29 |
| Lloyds Banking Group Plc FRN 8.5% GBP Perpetual | 15,655,000 | 18,412,396 | 0.29 |
| MARB BondCo Plc 3.95% USD 29/01/2031 | 26,587,000 | 20,085,122 | 0.32 |
| Market Bidco Finco Plc 4.75% EUR 04/11/2027 | 18,000,000 | 16,992,540 | 0.27 |
| Maryland Bidco Ltd 10% GBP 26/01/2027 | 2,826,000 | 2,793,094 | 0.04 |
| Maryland Bidco Ltd 10% GBP 26/01/2028 | 17,758,000 | 17,254,517 | 0.28 |
| Maryland Bidco Ltd FRN 10.721% GBP 26/07/2027 | 2,239,000 | 2,190,276 | 0.04 |
| Nationwide Building Society FRN 5.75% GBP Perpetual | 30,000,000 | 32,471,481 | 0.52 |
| Nationwide Building Society FRN 5.875% GBP Perpetual | 4,500,000 | 5,163,828 | 0.08 |
| Nationwide Building Society FRN 6.178% GBP 07/12/2027 | 6,742,000 | 7,974,924 | 0.13 |
| NatWest Group Plc FRN 4.892% USD 18/05/2029 | 17,059,000 | 15,337,146 | 0.25 |
| NatWest Group Plc FRN 5.125% GBP Perpetual | 15,000,000 | 15,823,899 | 0.25 |
| NatWest Group Plc FRN 6% USD Perpetual | 14,692,000 | 13,186,885 | 0.21 |
| NatWest Group Plc FRN 8% USD Perpetual | 22,582,000 | 21,017,736 | 0.34 |
| Nomad Foods Bondco Plc 2.5% EUR 24/06/2028 | 11,500,000 | 10,650,840 | 0.17 |
| Ocado Group Plc 3.875% GBP 08/10/2026 | 20,000,000 | 20,348,466 | 0.33 |
| Peel Land & Property Investments Plc 8.375% GBP 30/04/2040 | 95,729 | 110,480 | 0.00 |
| Phoenix Group Holdings Plc 5.375% USD 06/07/2027 | 3,940,000 | 3,558,824 | 0.06 |
| Premier Foods Finance Plc 3.5% GBP 15/10/2026 | 15,000,000 | 16,700,124 | 0.27 |
| RAC Bond Co Plc 5.25% GBP 04/11/2027 | 20,000,000 | 21,748,652 | 0.35 |
| SSE Plc FRN 3.125% EUR Perpetual | 6,655,000 | 6,343,879 | 0.10 |
| Standard Chartered Plc 144A FRN 4.866% USD 15/03/2033 | 11,775,000 | 10,234,165 | 0.16 |
| Stonegate Pub Co Financing 2019 Plc 8.25% GBP 31/07/2025 | 34,060,000 | 39,031,149 | 0.62 |
| TechnipFMC Plc 144A 6.5% USD 01/02/2026 | 12,465,000 | 11,520,206 | 0.18 |
| Thames Water Utilities Finance Plc 0.875% EUR 31/01/2028 | 6,200,000 | 5,207,654 | 0.08 |
| Thames Water Utilities Finance Plc 1.25% EUR 31/01/2032 | 9,677,000 | 7,202,107 | 0.12 |
| Thames Water Utilities Finance Plc 4.375% EUR 18/01/2031 | 6,278,000 | 5,807,150 | 0.09 |
| Thames Water Utilities Finance Plc 7.75% GBP 30/04/2044 | 10,638,000 | 12,573,023 | 0.20 |
| Thames Water Utilities Finance Plc 8.25% GBP 25/04/2040 | 1,245,000 | 1,554,481 | 0.03 |
| TI Automotive Finance Plc 3.75% EUR 15/04/2029 | 19,000,000 | 17,461,760 | 0.28 |
| Travis Perkins Plc 3.75% GBP 17/02/2026 | 7,939,000 | 8,778,011 | 0.14 |
| Tullow Oil Plc 10.25% USD 15/05/2026 | 13,900,000 | 11,436,697 | 0.18 |
| TVL Finance Plc 10.25% GBP 28/04/2028 | 20,000,000 | 24,518,666 | 0.39 |
| Very Group Funding Plc/The 6.5% GBP 01/08/2026 | 27,000,000 | 28,282,833 | 0.45 |
| Virgin Media Secured Finance Plc 144A 4.5% USD 15/08/2030 | 19,242,000 | 15,512,792 | 0.25 |
| Virgin Money UK Plc FRN 2.875% EUR 24/06/2025 | 7,180,000 | 7,157,814 | 0.11 |
| Virgin Money UK Plc FRN 11% GBP Perpetual | 5,766,000 | 7,013,728 | 0.11 |
| Vmed O2 UK Financing I Plc 144A 4.25% USD 31/01/2031 | 4,786,000 | 3,745,371 | 0.06 |
| Vmed O2 UK Financing I Plc 4.5% GBP 15/07/2031 | 15,000,000 | 14,532,154 | 0.23 |
| Vmed O2 UK Financing I Plc 144A 4.75% USD 15/07/2031 | 11,349,000 | 9,091,247 | 0.15 |
| Vodafone Group Plc 4.125% USD 30/05/2025 | 6,701,000 | 6,086,059 | 0.10 |
| Vodafone Group Plc FRN 6.25% USD 03/10/2078 | 1,311,000 | 1,207,527 | 0.02 |
| Vodafone Group Plc FRN 6.5% EUR 30/08/2084 | 14,584,000 | 15,522,845 | 0.25 |
| Vodafone Group Plc FRN 7% USD 04/04/2079 | 23,205,000 | 21,982,132 | 0.35 |
| Zenith Finco Plc 6.5% GBP 30/06/2027 | 20,000,000 | 18,401,376 | 0.29 |
| | | 1,070,831,169 | 17.14 |
| UNITED STATES | | | |
| AbbVie Inc 3.8% USD 15/03/2025 | 7,850,000 | 7,135,636 | 0.11 |
| American Tower Corp 1.375% EUR 04/04/2025 | 19,146,000 | 18,620,059 | 0.30 |
| Aramark Services Inc 144A 5% USD 01/02/2028 | 10,000,000 | 8,867,129 | 0.14 |
| AT&T Inc 1.8% EUR 05/09/2026 | 19,146,000 | 18,283,858 | 0.29 |
| AT&T Inc 3.15% EUR 04/09/2036 | 20,000,000 | 18,146,517 | 0.29 |
| AT&T Inc 3.8% USD 01/12/2057 | 16,567,000 | 10,756,979 | 0.17 |
| AT&T Inc 4.75% USD 15/05/2046 | 11,746,000 | 9,502,651 | 0.15 |
| Avantor Funding Inc 3.875% EUR 15/07/2028 | 3,590,000 | 3,511,558 | 0.06 |
| Avantor Funding Inc 144A 3.875% USD 01/11/2029 | 11,429,000 | 9,438,404 | 0.15 |
| Avantor Funding Inc 144A 4.625% USD 15/07/2028 | 2,448,000 | 2,130,554 | 0.03 |
| Ball Corp 4.875% USD 15/03/2026 | 10,463,000 | 9,548,042 | 0.15 |
| Ball Corp 5.25% USD 01/07/2025 | 10,000,000 | 9,236,207 | 0.15 |
| Bayer US Finance II LLC 144A 4.875% USD 25/06/2048 | 11,172,000 | 8,142,106 | 0.13 |
| Belden Inc 3.375% EUR 15/07/2027 | 30,825,000 | 29,811,782 | 0.48 |
| Belden Inc 3.375% EUR 15/07/2031 | 12,941,000 | 11,802,321 | 0.19 |

Invesco Pan European High Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|--|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| Belden Inc 3.875% EUR 15/03/2028 | 30,145,000 | 29,387,758 | 0.47 |
| Berkshire Hathaway Inc 0.5% EUR 15/01/2041 | 4,000,000 | 2,474,500 | 0.04 |
| BMW US Capital LLC 144A 3.95% USD 14/08/2028 | 23,932,000 | 21,238,886 | 0.34 |
| Booking Holdings Inc 3.55% USD 15/03/2028 | 2,393,000 | 2,102,810 | 0.03 |
| Booking Holdings Inc 4.125% EUR 12/05/2033 | 10,000,000 | 10,254,300 | 0.16 |
| Booking Holdings Inc 4.625% USD 13/04/2030 | 4,923,000 | 4,457,145 | 0.07 |
| Brink's Co/The 144A 4.625% USD 15/10/2027 | 10,000,000 | 8,725,336 | 0.14 |
| British Airways 2020-1 Class B Pass Through Trust 144A 8.375% USD 15/11/2028 | 7,205,379 | 6,926,137 | 0.11 |
| Broadcom Inc 144A 1.95% USD 15/02/2028 | 1,151,000 | 942,728 | 0.02 |
| Broadcom Inc 144A 3.75% USD 15/02/2051 | 1,560,000 | 1,075,831 | 0.02 |
| Catalent Pharma Solutions Inc 2.375% EUR 01/03/2028 | 15,000,000 | 14,463,000 | 0.23 |
| CCO Holdings LLC / CCO Holdings Capital Corp 144A 4.25% USD 01/02/2031 | 3,161,000 | 2,357,647 | 0.04 |
| CCO Holdings LLC / CCO Holdings Capital Corp 144A 5% USD 01/02/2028 | 10,530,000 | 8,970,282 | 0.14 |
| CCO Holdings LLC / CCO Holdings Capital Corp 144A 5.125% USD 01/05/2027 | 13,929,000 | 12,165,565 | 0.19 |
| Citigroup Inc FRN 5.95% USD Perpetual | 19,146,000 | 17,470,840 | 0.28 |
| Coty Inc 3.875% EUR 15/04/2026 | 13,634,000 | 13,578,510 | 0.22 |
| Coty Inc/HFC Prestige Products Inc/HFC Prestige International US LLC 144A 4.75% USD 15/01/2029 | 12,000,000 | 10,435,163 | 0.17 |
| Crown Americas LLC 5.25% USD 01/04/2030 | 10,465,000 | 9,269,023 | 0.15 |
| CSX Corp 4.1% USD 15/03/2044 | 9,573,000 | 7,414,439 | 0.12 |
| Daimler Truck Finance North America LLC 144A 2.5% USD 14/12/2031 | 10,000,000 | 7,576,712 | 0.12 |
| EMRLD Borrower LP / Emerald Co-Issuer Inc 6.375% EUR 15/12/2030 | 8,581,000 | 9,044,374 | 0.14 |
| Energizer Holdings Inc 144A 4.75% USD 15/06/2028 | 1,500,000 | 1,264,043 | 0.02 |
| Expedia Group Inc 144A 6.25% USD 01/05/2025 | 654,000 | 606,362 | 0.01 |
| Ford Motor Credit Co LLC 2.33% EUR 25/11/2025 | 13,676,000 | 13,253,152 | 0.21 |
| Ford Motor Credit Co LLC 4.535% GBP 06/03/2025 | 13,000,000 | 15,012,592 | 0.24 |
| General Electric Co 4.875% GBP 18/09/2037 | 8,086,000 | 8,498,046 | 0.14 |
| General Motors Co 6.125% USD 01/10/2025 | 7,117,000 | 6,623,652 | 0.11 |
| Halliburton Co 5% USD 15/11/2045 | 2,872,000 | 2,461,160 | 0.04 |
| HP Inc 4.2% USD 15/04/2032 | 13,158,000 | 11,244,291 | 0.18 |
| Iron Mountain Inc 144A 4.5% USD 15/02/2031 | 13,190,000 | 10,812,367 | 0.17 |
| Iron Mountain Inc 144A 4.875% USD 15/09/2027 | 5,000,000 | 4,442,057 | 0.07 |
| Iron Mountain Inc 144A 5.25% USD 15/03/2028 | 25,320,000 | 22,534,674 | 0.36 |
| Iron Mountain Inc 144A 5.25% USD 15/07/2030 | 2,979,000 | 2,579,623 | 0.04 |
| Iron Mountain Information Management Services Inc 144A 5% USD 15/07/2032 | 2,000,000 | 1,651,965 | 0.03 |
| KFC Holding Co/Pizza Hut Holdings LLC/Taco Bell of America LLC 144A 4.75% USD 01/06/2027 | 3,800,000 | 3,414,421 | 0.05 |
| Kosmos Energy Ltd 7.75% USD 01/05/2027 | 9,000,000 | 7,845,727 | 0.13 |
| Kraft Heinz Foods Co 3.75% USD 01/04/2030 | 2,556,000 | 2,200,833 | 0.04 |
| Kraft Heinz Foods Co 3.875% USD 15/05/2027 | 10,000,000 | 8,918,187 | 0.14 |
| Kraft Heinz Foods Co 4.125% GBP 01/07/2027 | 6,500,000 | 7,386,625 | 0.12 |
| Kraft Heinz Foods Co 4.875% USD 01/10/2049 | 4,786,000 | 3,948,575 | 0.06 |
| Lamb Weston Holdings Inc 144A 4.125% USD 31/01/2030 | 26,087,000 | 21,792,671 | 0.35 |
| Match Group Holdings II LLC 144A 3.625% USD 01/10/2031 | 15,000,000 | 11,657,841 | 0.19 |
| NBM US Holdings Inc 7% USD 14/05/2026 | 2,094,000 | 1,930,405 | 0.03 |
| Netflix Inc 3.625% EUR 15/05/2027 | 22,279,000 | 22,257,055 | 0.36 |
| Novartis Capital Corp 4.4% USD 06/05/2044 | 9,573,000 | 8,023,322 | 0.13 |
| Organon & Co / Organon Foreign Debt Co-Issuer BV 2.875% EUR 30/04/2028 | 10,000,000 | 9,291,500 | 0.15 |
| Premier Entertainment Sub LLC / Premier Entertainment Finance Corp 144A 5.625% USD 01/09/2029 | 10,000,000 | 6,640,936 | 0.11 |
| Primo Water Holdings Inc 3.875% EUR 31/10/2028 | 12,541,000 | 12,115,985 | 0.19 |
| Primo Water Holdings Inc 144A 4.375% USD 30/04/2029 | 17,949,000 | 15,037,353 | 0.24 |
| Prologis Euro Finance LLC 4.625% EUR 23/05/2033 | 12,329,000 | 12,950,320 | 0.21 |
| Realty Income Corp 1.75% GBP 13/07/2033 | 15,500,000 | 13,282,156 | 0.21 |
| Sasol Financing USALLC 8.75% USD 03/05/2029 | 9,950,000 | 9,190,236 | 0.15 |
| Sealed Air Corp 144A 6.875% USD 15/07/2033 | 19,878,000 | 19,038,567 | 0.30 |
| Silgan Holdings Inc 3.25% EUR 15/03/2025 | 11,487,000 | 11,398,435 | 0.18 |
| Tiffany & Co 3.8% USD 01/10/2024 | 2,556,000 | 2,333,186 | 0.04 |
| Time Warner Cable LLC 4.5% USD 15/09/2042 | 5,935,000 | 4,010,689 | 0.06 |
| Time Warner Cable LLC 5.5% USD 01/09/2041 | 13,785,000 | 10,526,189 | 0.17 |
| T-Mobile USA Inc 2.875% USD 15/02/2031 | 4,329,000 | 3,429,952 | 0.06 |
| T-Mobile USA Inc 4.75% USD 01/02/2028 | 26,670,000 | 24,201,000 | 0.39 |
| United States Treasury Note/Bond 2% USD 15/02/2050 | 19,145,800 | 10,915,609 | 0.17 |
| United States Treasury Note/Bond 2.5% USD 15/02/2046 | 57,437,400 | 37,806,861 | 0.61 |
| United States Treasury Note/Bond 2.5% USD 15/05/2046 | 47,864,500 | 31,422,022 | 0.50 |
| Warnermedia Holdings Inc 4.279% USD 15/03/2032 | 10,000,000 | 8,112,301 | 0.13 |

Invesco Pan European High Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|----------------------|-----------------|
| UNITED STATES (continued) | | | |
| WMG Acquisition Corp 2.25% EUR 15/08/2031 | 10,000,000 | 8,785,800 | 0.14 |
| XPO CNW Inc 6.7% USD 01/05/2034 | 11,095,000 | 10,555,880 | 0.17 |
| Yum! Brands Inc 4.625% USD 31/01/2032 | 16,318,000 | 13,792,210 | 0.22 |
| | | 850,461,622 | 13.61 |
| TOTAL BONDS | | 4,599,958,352 | 73.62 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 5,764,110,492 | 92.25 |
| OTHER TRANSFERABLE SECURITIES | | | |
| EQUITIES | | | |
| LUXEMBOURG | | | |
| Codere New Topco SA ¹ | 255,843 | – | 0.00 |
| Helix Holdco SA ¹ | 112,415 | – | 0.00 |
| | | – | 0.00 |
| UNITED KINGDOM | | | |
| Frigo Newco 1 Limited ¹ | 8,887 | 88,870 | 0.00 |
| Maryland Hold Co NPV ¹ | 381,963 | 2,229,900 | 0.04 |
| | | 2,318,770 | 0.04 |
| TOTAL EQUITIES | | 2,318,770 | 0.04 |
| BONDS | | | |
| LUXEMBOURG | | | |
| Codere New Holdco SA 144A 0% EUR 30/11/2027 ¹ | 3,808,779 | – | 0.00 |
| Codere New Holdco SA 0% EUR 30/11/2027 ¹ | 3,552,572 | – | 0.00 |
| Helix Holdco SA 0% EUR 19/04/2026 ¹ | 4,042,510 | – | 0.00 |
| Mossi & Ghisolfi Finance Luxembourg SA FRN 0% EUR 09/03/2172 ¹ | 100,000 | – | 0.00 |
| | | – | 0.00 |
| TOTAL BONDS | | – | 0.00 |
| TOTAL OTHER TRANSFERABLE SECURITIES | | 2,318,770 | 0.04 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco Euro Liquidity Portfolio | 172,527,406 | 175,085,125 | 2.80 |
| TOTAL OPEN-ENDED FUNDS | | 175,085,125 | 2.80 |
| CLOSED-ENDED FUNDS | | | |
| UNITED KINGDOM | | | |
| Invesco Bond Income Plus Limited | 3,850,586 | 7,688,065 | 0.13 |
| TOTAL CLOSED-ENDED FUNDS | | 7,688,065 | 0.13 |
| Total Investments | | 5,949,202,452 | 95.22 |

¹Securities valued at fair market value as determined in good faith pursuant to procedures established by the Directors.

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Sustainable Allocation Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| AUSTRALIA | | | |
| BlueScope Steel Ltd | 8,173 | 111,585 | 0.20 |
| Fortescue Ltd | 16,922 | 261,978 | 0.46 |
| Westpac Banking Corp | 3,093 | 48,724 | 0.08 |
| | | 422,287 | 0.74 |
| AUSTRIA | | | |
| ANDRITZ AG | 906 | 51,189 | 0.09 |
| CANADA | | | |
| Canadian Imperial Bank of Commerce | 2,055 | 87,643 | 0.15 |
| Finning International Inc | 1,390 | 32,765 | 0.06 |
| Great-West Lifeco Inc | 2,909 | 83,052 | 0.15 |
| Loblaw Cos Ltd | 1,377 | 137,736 | 0.24 |
| Manulife Financial Corp | 17,830 | 390,084 | 0.69 |
| Power Corp of Canada | 5,251 | 138,726 | 0.24 |
| Stantec Inc | 1,413 | 110,504 | 0.19 |
| | | 980,510 | 1.72 |
| DENMARK | | | |
| Danske Bank A/S | 7,883 | 209,922 | 0.37 |
| Novo Nordisk A/S | 1,342 | 149,393 | 0.26 |
| Pandora A/S | 1,285 | 195,316 | 0.34 |
| | | 554,631 | 0.97 |
| FINLAND | | | |
| Nordea Bank Abp | 6,660 | 75,049 | 0.13 |
| FRANCE | | | |
| Arkema SA | 263 | 25,169 | 0.04 |
| AXA SA | 3,972 | 130,590 | 0.23 |
| Bouygues SA | 2,248 | 82,120 | 0.14 |
| Cie de Saint-Gobain SA | 1,236 | 88,164 | 0.15 |
| Credit Agricole SA | 15,206 | 191,580 | 0.34 |
| Eiffage SA | 1,391 | 141,221 | 0.25 |
| Rexel SA | 3,487 | 83,409 | 0.15 |
| SCOR SE | 2,727 | 77,474 | 0.14 |
| | | 819,727 | 1.44 |
| GERMANY | | | |
| Bayerische Motoren Werke AG | 1,966 | 215,847 | 0.38 |
| Heidelberg Materials AG | 579 | 51,867 | 0.09 |
| Talanx AG | 730 | 48,253 | 0.08 |
| | | 315,967 | 0.55 |
| HONG KONG | | | |
| Swire Pacific Ltd | 8,500 | 65,189 | 0.11 |
| IRELAND | | | |
| AIB Group Plc | 19,324 | 83,943 | 0.15 |
| DCC Plc | 713 | 46,970 | 0.08 |
| Smurfit Kappa Group Plc | 3,231 | 126,316 | 0.22 |
| Trane Technologies Plc | 820 | 214,343 | 0.38 |
| | | 471,572 | 0.83 |
| ITALY | | | |
| Assicurazioni Generali SpA | 7,071 | 154,961 | 0.27 |
| BPER Banca | 31,327 | 116,724 | 0.21 |
| Intesa Sanpaolo SpA | 207,951 | 612,988 | 1.08 |
| Mediobanca Banca di Credito Finanziario SpA | 3,770 | 47,653 | 0.08 |
| UniCredit SpA | 8,648 | 269,450 | 0.47 |
| | | 1,201,776 | 2.11 |

Invesco Sustainable Allocation Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|--|----------------|---------------------|-----------------|
| JAPAN | | | |
| Canon Inc | 4,500 | 121,079 | 0.21 |
| Daiwa House Industry Co Ltd | 2,300 | 61,225 | 0.11 |
| Daiwa Securities Group Inc | 14,200 | 96,131 | 0.17 |
| FUJIFILM Holdings Corp | 1,000 | 58,527 | 0.10 |
| Hitachi Ltd | 3,000 | 233,822 | 0.41 |
| Honda Motor Co Ltd | 22,800 | 249,895 | 0.44 |
| Japan Post Bank Co Ltd | 4,300 | 42,216 | 0.07 |
| Japan Post Holdings Co Ltd | 27,100 | 241,278 | 0.42 |
| Japan Post Insurance Co Ltd | 4,300 | 72,956 | 0.13 |
| Mazda Motor Corp | 4,500 | 48,699 | 0.09 |
| Mitsubishi Chemical Group Corp | 24,100 | 127,285 | 0.22 |
| Mizuho Financial Group Inc | 10,800 | 185,869 | 0.33 |
| Nintendo Co Ltd | 1,600 | 82,682 | 0.15 |
| Nippon Express Holdings Inc | 1,500 | 73,230 | 0.13 |
| Nissan Motor Co Ltd | 14,400 | 52,143 | 0.09 |
| Nitto Denko Corp | 1,300 | 109,718 | 0.19 |
| Obayashi Corp | 13,100 | 116,669 | 0.21 |
| Panasonic Holdings Corp | 11,200 | 97,762 | 0.17 |
| SCREEN Holdings Co Ltd | 1,100 | 126,479 | 0.22 |
| Seiko Epson Corp | 2,000 | 29,747 | 0.05 |
| Sekisui House Ltd | 3,100 | 63,710 | 0.11 |
| SoftBank Corp | 11,500 | 139,413 | 0.24 |
| Subaru Corp | 13,000 | 271,585 | 0.48 |
| Sumitomo Mitsui Financial Group Inc | 4,200 | 215,312 | 0.38 |
| Takeda Pharmaceutical Co Ltd | 4,600 | 124,161 | 0.22 |
| TOPPAN Holdings Inc | 1,900 | 41,535 | 0.07 |
| Toyota Tsusho Corp | 3,800 | 225,869 | 0.40 |
| Yokogawa Electric Corp | 3,500 | 67,946 | 0.12 |
| | | 3,376,943 | 5.93 |
| LIBERIA | | | |
| Royal Caribbean Cruises Ltd | 1,716 | 192,782 | 0.34 |
| NETHERLANDS | | | |
| ING Groep NV | 2,404 | 30,478 | 0.05 |
| NN Group NV | 3,878 | 159,580 | 0.28 |
| NXP Semiconductors NV | 707 | 158,811 | 0.28 |
| OCI NV | 1,819 | 44,374 | 0.08 |
| Stellantis NV | 20,577 | 499,352 | 0.88 |
| | | 892,595 | 1.57 |
| NORWAY | | | |
| Telenor ASA | 11,591 | 117,774 | 0.21 |
| PANAMA | | | |
| Carnival Corp | 3,267 | 46,414 | 0.08 |
| SINGAPORE | | | |
| Flex Ltd | 2,317 | 59,504 | 0.10 |
| SPAIN | | | |
| ACS Actividades de Construccion y Servicios SA | 2,973 | 112,885 | 0.20 |
| Banco Bilbao Vizcaya Argentaria SA | 34,462 | 319,669 | 0.56 |
| CaixaBank SA | 35,358 | 149,105 | 0.26 |
| Telefonica SA | 22,622 | 86,292 | 0.15 |
| | | 667,951 | 1.17 |
| SWEDEN | | | |
| Volvo AB | 26,873 | 682,393 | 1.20 |
| SWITZERLAND | | | |
| Holcim AG | 1,243 | 93,931 | 0.16 |
| Kuehne + Nagel International AG | 157 | 48,636 | 0.09 |
| Novartis AG | 1,296 | 122,413 | 0.21 |

Invesco Sustainable Allocation Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|--|----------------|---------------------|-----------------|
| SWITZERLAND (continued) | | | |
| Swiss Re AG | 411 | 45,902 | 0.08 |
| TE Connectivity Ltd | 641 | 84,496 | 0.15 |
| | | 395,378 | 0.69 |
| UNITED KINGDOM | | | |
| 3i Group Plc | 9,368 | 270,061 | 0.47 |
| Aviva Plc | 37,634 | 196,528 | 0.35 |
| Coca-Cola Europacific Partners Plc | 1,528 | 98,142 | 0.17 |
| Ferguson Plc | 1,386 | 270,619 | 0.48 |
| GSK Plc | 2,662 | 52,556 | 0.09 |
| HSBC Holdings Plc | 51,185 | 365,723 | 0.64 |
| Legal & General Group Plc | 20,457 | 57,947 | 0.10 |
| Taylor Wimpey Plc | 81,111 | 129,533 | 0.23 |
| Vodafone Group Plc | 62,532 | 51,521 | 0.09 |
| | | 1,492,630 | 2.62 |
| UNITED STATES | | | |
| AbbVie Inc | 932 | 153,120 | 0.27 |
| Acuity Brands Inc | 306 | 70,490 | 0.12 |
| Adobe Inc | 633 | 321,804 | 0.57 |
| Aflac Inc | 1,169 | 86,865 | 0.15 |
| AGCO Corp | 561 | 56,575 | 0.10 |
| American International Group Inc | 1,350 | 90,083 | 0.16 |
| Amgen Inc | 255 | 65,299 | 0.11 |
| Applied Materials Inc | 2,854 | 518,297 | 0.91 |
| Assurant Inc | 600 | 100,868 | 0.18 |
| AT&T Inc | 25,250 | 395,320 | 0.69 |
| Atlassian Corp | 332 | 63,200 | 0.11 |
| Bank of New York Mellon Corp/The | 966 | 49,538 | 0.09 |
| Bath & Body Works Inc | 2,402 | 106,889 | 0.19 |
| Best Buy Co Inc | 1,495 | 109,758 | 0.19 |
| Booking Holdings Inc | 183 | 589,517 | 1.03 |
| Bristol-Myers Squibb Co | 6,073 | 285,362 | 0.50 |
| Broadcom Inc | 705 | 836,798 | 1.47 |
| Broadridge Financial Solutions Inc ADR | 625 | 116,123 | 0.20 |
| Capital One Financial Corp | 1,103 | 139,671 | 0.25 |
| Cardinal Health Inc | 4,547 | 468,783 | 0.82 |
| Cboe Global Markets Inc | 747 | 135,039 | 0.24 |
| Cencora Inc | 835 | 182,027 | 0.32 |
| Centene Corp | 3,635 | 263,041 | 0.46 |
| CF Industries Holdings Inc | 2,352 | 173,136 | 0.30 |
| CH Robinson Worldwide Inc | 1,012 | 69,403 | 0.12 |
| Cigna Group/The | 811 | 250,924 | 0.44 |
| Cisco Systems Inc | 13,672 | 606,094 | 1.06 |
| Citigroup Inc | 12,240 | 620,661 | 1.09 |
| Coca-Cola Co/The | 4,923 | 274,590 | 0.48 |
| Comcast Corp | 12,681 | 493,214 | 0.87 |
| Consolidated Edison Inc | 900 | 71,973 | 0.13 |
| DaVita Inc | 2,434 | 284,876 | 0.50 |
| Dell Technologies Inc | 6,480 | 556,064 | 0.98 |
| eBay Inc | 4,723 | 208,287 | 0.37 |
| Ecolab Inc | 1,792 | 371,842 | 0.65 |
| Elevance Health Inc | 315 | 146,303 | 0.26 |
| Eli Lilly & Co | 193 | 135,039 | 0.24 |
| Encompass Health Corp | 1,695 | 116,821 | 0.21 |
| Expedia Group Inc | 1,654 | 206,272 | 0.36 |
| Expeditors International of Washington Inc | 1,763 | 193,025 | 0.34 |
| FedEx Corp | 1,270 | 286,107 | 0.50 |
| Fiserv Inc | 1,365 | 186,214 | 0.33 |
| Ford Motor Co | 8,966 | 101,605 | 0.18 |
| Fortune Brands Innovations Inc | 1,530 | 113,951 | 0.20 |
| Freeport-McMoRan Inc | 5,531 | 190,154 | 0.33 |
| General Mills Inc | 1,242 | 73,755 | 0.13 |
| General Motors Co | 4,572 | 171,213 | 0.30 |

Invesco Sustainable Allocation Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| Gilead Sciences Inc | 1,825 | 122,453 | 0.22 |
| Hartford Financial Services Group Inc/The | 1,123 | 99,000 | 0.17 |
| HCA Healthcare Inc | 102 | 29,367 | 0.05 |
| Home Depot Inc/The | 693 | 241,291 | 0.42 |
| Host Hotels & Resorts Inc | 1,996 | 37,932 | 0.07 |
| HP Inc | 4,509 | 119,318 | 0.21 |
| Ingersoll Rand Inc | 1,222 | 101,121 | 0.18 |
| Intel Corp | 1,796 | 69,487 | 0.12 |
| International Paper Co | 5,942 | 189,703 | 0.33 |
| Jabil Inc | 960 | 125,638 | 0.22 |
| Johnson & Johnson | 1,484 | 221,347 | 0.39 |
| KB Home | 4,057 | 238,999 | 0.42 |
| Kimberly-Clark Corp | 560 | 62,694 | 0.11 |
| Kohl's Corp | 1,993 | 51,360 | 0.09 |
| Kraft Heinz Co/The | 5,058 | 165,897 | 0.29 |
| Lam Research Corp | 424 | 359,712 | 0.63 |
| Macy's Inc | 2,334 | 39,569 | 0.07 |
| Marsh & McLennan Cos Inc | 145 | 27,581 | 0.05 |
| Masco Corp | 2,828 | 199,641 | 0.35 |
| McDonald's Corp | 503 | 137,057 | 0.24 |
| McKesson Corp | 298 | 144,120 | 0.25 |
| Merck & Co Inc | 3,721 | 440,407 | 0.77 |
| Meta Platforms Inc | 2,412 | 1,073,826 | 1.88 |
| Microsoft Corp | 5,370 | 2,017,264 | 3.54 |
| Molson Coors Beverage Co | 6,963 | 404,182 | 0.71 |
| Mondelez International Inc | 422 | 28,513 | 0.05 |
| Mosaic Co/The | 3,295 | 93,656 | 0.16 |
| Motorola Solutions Inc | 510 | 155,927 | 0.27 |
| NetApp Inc | 3,129 | 253,775 | 0.45 |
| NVIDIA Corp | 2,162 | 1,543,858 | 2.71 |
| OneMain Holdings Inc | 1,380 | 59,539 | 0.10 |
| Owens Corning | 2,813 | 388,137 | 0.68 |
| Packaging Corp of America | 1,097 | 178,367 | 0.31 |
| Palo Alto Networks Inc | 469 | 136,516 | 0.24 |
| Park Hotels & Resorts Inc | 15,485 | 237,514 | 0.42 |
| Paychex Inc | 252 | 28,445 | 0.05 |
| PepsiCo Inc | 1,619 | 249,715 | 0.44 |
| Procter & Gamble Co/The | 641 | 94,704 | 0.17 |
| PulteGroup Inc | 4,208 | 412,656 | 0.72 |
| QUALCOMM Inc | 2,642 | 379,062 | 0.67 |
| Ross Stores Inc | 646 | 89,674 | 0.16 |
| Salesforce Inc | 1,474 | 407,185 | 0.71 |
| ServiceNow Inc | 150 | 104,895 | 0.18 |
| Sherwin-Williams Co/The | 305 | 92,658 | 0.16 |
| Skyworks Solutions Inc | 594 | 55,671 | 0.10 |
| Synchrony Financial | 5,581 | 209,996 | 0.37 |
| Target Corp | 623 | 87,040 | 0.15 |
| Tenet Healthcare Corp | 723 | 59,432 | 0.10 |
| TJX Cos Inc/The | 3,904 | 363,986 | 0.64 |
| United Airlines Holdings Inc | 2,896 | 119,316 | 0.21 |
| United Rentals Inc | 345 | 217,704 | 0.38 |
| Unum Group | 3,336 | 151,911 | 0.27 |
| Verisk Analytics Inc | 436 | 97,311 | 0.17 |
| Verizon Communications Inc | 10,458 | 386,960 | 0.68 |
| Viatis Inc | 29,551 | 334,907 | 0.59 |
| Vulcan Materials Co | 122 | 29,477 | 0.05 |
| Walmart Inc | 2,661 | 146,446 | 0.26 |
| Western Union Co/The | 13,573 | 164,350 | 0.29 |
| WW Grainger Inc | 135 | 121,170 | 0.21 |
| XPO Inc | 1,492 | 161,718 | 0.28 |
| | | 25,467,147 | 44.68 |
| TOTAL EQUITIES | | 38,349,408 | 67.28 |

Invesco Sustainable Allocation Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| BONDS | | | |
| CANADA | | | |
| Canadian Government Bond 2% CAD 01/06/2028 | 700,000 | 446,166 | 0.78 |
| Canadian Government Bond 5.75% CAD 01/06/2033 | 3,500,000 | 2,783,442 | 4.89 |
| | | 3,229,608 | 5.67 |
| GERMANY | | | |
| Bundesrepublik Deutschland Bundesanleihe 0.5% EUR 15/02/2025 | 1,000,000 | 972,681 | 1.71 |
| Bundesrepublik Deutschland Bundesanleihe 4.75% EUR 04/07/2034 | 1,000,000 | 1,203,615 | 2.11 |
| Bundesrepublik Deutschland Bundesanleihe 6.5% EUR 04/07/2027 | 1,300,000 | 1,456,382 | 2.55 |
| | | 3,632,678 | 6.37 |
| UNITED KINGDOM | | | |
| United Kingdom Gilt 4.25% GBP 07/06/2032 | 400,000 | 471,500 | 0.83 |
| United Kingdom Gilt 4.25% GBP 07/03/2036 | 1,300,000 | 1,504,971 | 2.64 |
| United Kingdom Gilt 6% GBP 07/12/2028 | 500,000 | 629,567 | 1.10 |
| | | 2,606,038 | 4.57 |
| TOTAL BONDS | | 9,468,324 | 16.61 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 47,817,732 | 83.89 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Markets II plc - Invesco EUR Corporate Bond ESG Multi-Factor UCITS ETF | 932,215 | 4,659,816 | 8.18 |
| TOTAL OPEN-ENDED FUNDS | | 4,659,816 | 8.18 |
| Total Investments | | 52,477,548 | 92.07 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Sustainable Global Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| EQUITIES | | | |
| CANADA | | | |
| Canadian Pacific Kansas City Ltd | 3,193 | 249,974 | 0.95 |
| FINLAND | | | |
| Kone Oyj | 2,481 | 111,980 | 0.43 |
| FRANCE | | | |
| Hermes International SCA | 73 | 169,634 | 0.65 |
| L'Oreal SA | 459 | 203,279 | 0.77 |
| LVMH Moet Hennessy Louis Vuitton SE | 240 | 203,004 | 0.77 |
| Schneider Electric SE | 736 | 153,585 | 0.59 |
| | | 729,502 | 2.78 |
| IRELAND | | | |
| Accenture Plc | 869 | 302,649 | 1.15 |
| Linde Plc | 451 | 187,688 | 0.72 |
| | | 490,337 | 1.87 |
| NETHERLANDS | | | |
| ASML Holding NV | 184 | 158,497 | 0.60 |
| IMCD NV | 1,125 | 158,119 | 0.60 |
| | | 316,616 | 1.20 |
| SOUTH KOREA | | | |
| Samsung Electronics Co Ltd (Preferred) | 5,077 | 223,252 | 0.85 |
| SWEDEN | | | |
| Atlas Copco AB | 15,792 | 251,811 | 0.96 |
| SWITZERLAND | | | |
| SGS SA | 1,296 | 114,938 | 0.43 |
| Zurich Insurance Group AG | 459 | 227,917 | 0.87 |
| | | 342,855 | 1.30 |
| TAIWAN | | | |
| Taiwan Semiconductor Manufacturing Co Ltd | 5,000 | 100,644 | 0.38 |
| UNITED KINGDOM | | | |
| 3i Group Plc | 10,306 | 297,102 | 1.13 |
| Ashtead Group Plc | 3,813 | 249,627 | 0.95 |
| Berkeley Group Holdings Plc | 2,778 | 148,605 | 0.57 |
| Ferguson Plc | 809 | 157,959 | 0.60 |
| Next Plc | 907 | 88,639 | 0.34 |
| RELX Plc | 7,215 | 291,942 | 1.11 |
| Unilever Plc | 2,616 | 118,581 | 0.45 |
| | | 1,352,455 | 5.15 |
| UNITED STATES | | | |
| Abbott Laboratories | 508 | 56,300 | 0.21 |
| Agilent Technologies Inc | 1,320 | 166,789 | 0.64 |
| Alphabet Inc - C Shares | 1,737 | 219,775 | 0.84 |
| American Express Co | 1,595 | 320,216 | 1.22 |
| Apple Inc | 1,531 | 255,984 | 0.97 |
| Broadcom Inc | 246 | 291,989 | 1.11 |
| Copart Inc | 5,901 | 288,597 | 1.10 |
| Core & Main Inc | 964 | 42,449 | 0.16 |
| Costco Wholesale Corp | 291 | 200,858 | 0.76 |
| Danaher Corp | 942 | 222,115 | 0.85 |
| Home Depot Inc/The | 739 | 257,307 | 0.98 |
| Installed Building Products Inc | 595 | 128,527 | 0.49 |

Invesco Sustainable Global Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED STATES (continued) | | | |
| Intuit Inc | 259 | 157,132 | 0.60 |
| Marsh & McLennan Cos Inc | 951 | 180,896 | 0.69 |
| Mastercard Inc | 592 | 261,509 | 1.00 |
| Microsoft Corp | 1,483 | 557,096 | 2.12 |
| Moody's Corp | 664 | 232,465 | 0.88 |
| NVIDIA Corp | 185 | 132,106 | 0.50 |
| O'Reilly Automotive Inc | 173 | 174,598 | 0.66 |
| Texas Instruments Inc | 1,749 | 262,794 | 1.00 |
| Thermo Fisher Scientific Inc | 536 | 282,645 | 1.08 |
| TJX Cos Inc/The | 875 | 81,580 | 0.31 |
| Union Pacific Corp | 1,104 | 258,599 | 0.98 |
| UnitedHealth Group Inc | 582 | 267,685 | 1.02 |
| Verisk Analytics Inc | 664 | 148,198 | 0.56 |
| Waste Management Inc | 846 | 161,870 | 0.62 |
| | | 5,610,079 | 21.35 |
| TOTAL EQUITIES | | 9,779,505 | 37.22 |
| BONDS | | | |
| BRAZIL | | | |
| Light Servicos de Eletricidade SA/Light Energia SA 4.375% USD 18/06/2026 | 200,000 | 83,894 | 0.32 |
| FRANCE | | | |
| AXA SA FRN 3.875% EUR Perpetual | 100,000 | 99,458 | 0.38 |
| AXA SA FRN 5.5% EUR 11/07/2043 | 100,000 | 105,183 | 0.40 |
| AXA SA FRN 6.375% EUR Perpetual | 100,000 | 102,555 | 0.39 |
| Constellium SE 3.125% EUR 15/07/2029 | 200,000 | 185,268 | 0.71 |
| Forvia SE 2.375% EUR 15/06/2027 | 200,000 | 186,327 | 0.71 |
| Getlink SE 3.5% EUR 30/10/2025 | 200,000 | 198,388 | 0.75 |
| Ile-de-France Mobilites 3.7% EUR 14/06/2038 | 300,000 | 304,404 | 1.16 |
| La Banque Postale SA FRN 5.5% EUR 05/03/2034 | 100,000 | 103,125 | 0.39 |
| Orange SA 1.625% EUR 07/04/2032 | 200,000 | 173,925 | 0.66 |
| Orange SA FRN 5.375% EUR Perpetual | 200,000 | 208,171 | 0.79 |
| Rexel SA 2.125% EUR 15/06/2028 | 200,000 | 185,892 | 0.71 |
| Schneider Electric SE 3.5% EUR 12/06/2033 | 300,000 | 300,923 | 1.15 |
| Valeo SE 5.375% EUR 28/05/2027 | 200,000 | 206,002 | 0.78 |
| | | 2,359,621 | 8.98 |
| GERMANY | | | |
| Allianz SE FRN 4.252% EUR 05/07/2052 | 100,000 | 97,245 | 0.37 |
| Deutsche Bahn Finance GMBH 3.25% EUR 19/05/2033 | 200,000 | 201,665 | 0.77 |
| Muenchener Rueckversicherungs-Gesellschaft AG in Muenchen 144A FRN 5.875% USD 23/05/2042 | 200,000 | 186,762 | 0.71 |
| Robert Bosch GmbH 4.375% EUR 02/06/2043 | 200,000 | 206,272 | 0.78 |
| Vonovia SE 5.5% GBP 18/01/2036 | 100,000 | 112,246 | 0.43 |
| | | 804,190 | 3.06 |
| INDONESIA | | | |
| Pertamina Geothermal Energy PT 5.15% USD 27/04/2028 | 200,000 | 183,692 | 0.70 |
| IRELAND | | | |
| Cloverie Plc for Swiss Reinsurance Co Ltd FRN 4.5% USD 11/09/2044 | 200,000 | 182,517 | 0.69 |
| ITALY | | | |
| Assicurazioni Generali SpA 2.429% EUR 14/07/2031 | 200,000 | 173,222 | 0.66 |
| Terna - Rete Elettrica Nazionale FRN 2.375% EUR Perpetual | 200,000 | 183,100 | 0.70 |
| UniCredit SpA FRN 3.875% EUR Perpetual | 200,000 | 176,000 | 0.67 |
| | | 532,322 | 2.03 |
| JAPAN | | | |
| NIDEC CORP 0.046% EUR 30/03/2026 | 100,000 | 92,514 | 0.35 |
| LUXEMBOURG | | | |
| Dana Financing Luxembourg Sarl 8.5% EUR 15/07/2031 | 200,000 | 220,073 | 0.84 |

Invesco Sustainable Global Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|--|----------------|---------------------|-----------------|
| NETHERLANDS | | | |
| Darling Global Finance BV 3.625% EUR 15/05/2026 | 200,000 | 198,667 | 0.76 |
| Greenko Dutch BV 3.85% USD 29/03/2026 | 185,000 | 161,150 | 0.61 |
| Iberdrola International BV FRN 1.45% EUR Perpetual | 200,000 | 183,250 | 0.70 |
| ING Groep NV FRN 3.875% USD Perpetual | 200,000 | 151,186 | 0.58 |
| Koninklijke Philips NV 0.5% EUR 22/05/2026 | 200,000 | 185,785 | 0.71 |
| NN Group NV FRN 4.5% EUR Perpetual | 100,000 | 100,219 | 0.38 |
| Siemens Financieringsmaatschappij NV 144A 3.25% USD 27/05/2025 | 250,000 | 225,759 | 0.86 |
| Sika Capital BV 3.75% EUR 03/05/2030 | 200,000 | 202,422 | 0.77 |
| Telefonica Europe BV FRN 2.376% EUR Perpetual | 100,000 | 86,650 | 0.33 |
| Telefonica Europe BV FRN 6.135% EUR Perpetual | 100,000 | 101,572 | 0.39 |
| TenneT Holding BV 1.375% EUR 05/06/2028 | 200,000 | 186,967 | 0.71 |
| Volkswagen International Finance NV FRN 7.875% EUR Perpetual | 100,000 | 111,173 | 0.42 |
| VZ Secured Financing BV 144A 5% USD 15/01/2032 | 200,000 | 158,663 | 0.60 |
| | | 2,053,463 | 7.82 |
| NORWAY | | | |
| Statkraft AS 3.5% EUR 09/06/2033 | 100,000 | 99,983 | 0.38 |
| Statnett SF 3.375% EUR 26/02/2036 | 200,000 | 197,055 | 0.75 |
| | | 297,038 | 1.13 |
| SPAIN | | | |
| Acciona Energia Financiacion Filiales SA 3.75% EUR 25/04/2030 | 200,000 | 193,709 | 0.74 |
| Banco Santander SA FRN 3.625% EUR Perpetual | 200,000 | 149,060 | 0.57 |
| Banco Santander SA FRN 5.75% EUR 23/08/2033 | 100,000 | 103,605 | 0.39 |
| Redeia Corp SA FRN 4.625% EUR Perpetual | 200,000 | 204,130 | 0.78 |
| Via Celere Desarrollos Inmobiliarios SA 5.25% EUR 01/04/2026 | 200,000 | 197,442 | 0.75 |
| | | 847,946 | 3.23 |
| SUPRANATIONAL | | | |
| European Investment Bank 0.05% EUR 15/11/2029 | 300,000 | 256,224 | 0.98 |
| SWEDEN | | | |
| Assemblin Group AB FRN 8.929% EUR 05/07/2029 | 100,000 | 102,561 | 0.39 |
| SWITZERLAND | | | |
| UBS Group AG FRN 6.875% USD Perpetual | 200,000 | 182,813 | 0.70 |
| UNITED KINGDOM | | | |
| Anglian Water Osprey Financing Plc 4% GBP 08/03/2026 | 200,000 | 220,125 | 0.84 |
| Anglian Water Services Financing Plc 6% GBP 20/06/2039 | 200,000 | 239,846 | 0.91 |
| Aptiv Plc 1.6% EUR 15/09/2028 | 200,000 | 182,187 | 0.69 |
| Aviva Plc FRN 5.125% GBP 04/06/2050 | 100,000 | 109,424 | 0.42 |
| Co-operative Bank Holdings Ltd/The FRN 6% GBP 06/04/2027 | 100,000 | 114,668 | 0.44 |
| Co-operative Bank Holdings Ltd/The FRN 9.5% GBP 24/05/2028 | 100,000 | 125,246 | 0.48 |
| Co-operative Group Holdings 2011 Ltd 7.5% GBP 08/07/2026 | 101,000 | 117,107 | 0.45 |
| Grainger Plc 3.375% GBP 24/04/2028 | 200,000 | 211,494 | 0.80 |
| Land Securities Capital Markets Plc 4.875% GBP 15/09/2032 | 200,000 | 229,793 | 0.87 |
| Lloyds Banking Group Plc FRN 7.5% USD Perpetual | 200,000 | 182,103 | 0.69 |
| Nationwide Building Society FRN 5.75% GBP Perpetual | 200,000 | 216,477 | 0.82 |
| NatWest Group Plc FRN 3.032% USD 28/11/2035 | 200,000 | 152,225 | 0.58 |
| NatWest Group Plc FRN 6% USD Perpetual | 200,000 | 179,511 | 0.68 |
| Scottish Hydro Electric Transmission Plc 1.5% GBP 24/03/2028 | 200,000 | 204,339 | 0.78 |
| Severn Trent Utilities Finance Plc 2.75% GBP 05/12/2031 | 200,000 | 195,772 | 0.74 |
| Severn Trent Utilities Finance Plc 4% EUR 05/03/2034 | 200,000 | 199,388 | 0.76 |
| SSE Plc FRN 4% EUR Perpetual | 200,000 | 194,350 | 0.74 |
| Tesco Corporate Treasury Services Plc 5.5% GBP 27/02/2035 | 200,000 | 231,051 | 0.88 |
| Transport for London 2.125% GBP 24/04/2025 | 100,000 | 112,428 | 0.43 |
| United Kingdom Gilt 0.5% GBP 22/10/2061 | 100,000 | 33,640 | 0.13 |
| Virgin Money UK Plc FRN 11% GBP Perpetual | 200,000 | 243,279 | 0.93 |
| Vmed O2 UK Financing I Plc 4.5% GBP 15/07/2031 | 200,000 | 193,762 | 0.74 |
| Vodafone Group Plc FRN 3% EUR 27/08/2080 | 200,000 | 178,090 | 0.68 |
| Vodafone Group Plc FRN 8% GBP 30/08/2086 | 100,000 | 123,889 | 0.47 |
| Whitbread Group Plc 3% GBP 31/05/2031 | 200,000 | 198,469 | 0.75 |
| Zenith Finco Plc 6.5% GBP 30/06/2027 | 200,000 | 184,014 | 0.70 |
| | | 4,572,677 | 17.40 |

Invesco Sustainable Global Income Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED STATES | | | |
| AT&T Inc 3.95% EUR 30/04/2031 | 200,000 | 202,670 | 0.77 |
| Ball Corp 2.875% USD 15/08/2030 | 200,000 | 156,528 | 0.60 |
| BMW US Capital LLC 144A 3.625% USD 18/04/2029 | 200,000 | 174,742 | 0.66 |
| BorgWarner Inc 2.65% USD 01/07/2027 | 200,000 | 170,591 | 0.65 |
| Crown Americas LLC / Crown Americas Capital Corp V 4.25% USD 30/09/2026 | 200,000 | 176,930 | 0.67 |
| Dell International LLC / EMC Corp 6.2% USD 15/07/2030 | 150,000 | 145,165 | 0.55 |
| Ecolab Inc 2.125% USD 01/02/2032 | 200,000 | 151,533 | 0.58 |
| Eli Lilly & Co 2.125% EUR 03/06/2030 | 100,000 | 93,676 | 0.36 |
| Eli Lilly & Co 4.95% USD 27/02/2063 | 100,000 | 88,679 | 0.34 |
| EMRLD Borrower LP / Emerald Co-Issuer Inc 144A 6.625% USD 15/12/2030 | 200,000 | 184,806 | 0.70 |
| Hewlett Packard Enterprise Co 1.75% USD 01/04/2026 | 150,000 | 128,605 | 0.49 |
| PayPal Holdings Inc 4.4% USD 01/06/2032 | 200,000 | 177,037 | 0.67 |
| Prologis Euro Finance LLC 1.5% EUR 10/09/2049 | 100,000 | 57,853 | 0.22 |
| Prologis Euro Finance LLC 4.625% EUR 23/05/2033 | 200,000 | 210,079 | 0.80 |
| United States Treasury Note/Bond 2.25% USD 30/04/2024 | 100,000 | 91,818 | 0.35 |
| Walt Disney Co/The 3.6% USD 13/01/2051 | 200,000 | 139,014 | 0.53 |
| | | 2,349,726 | 8.94 |
| TOTAL BONDS | | 15,121,271 | 57.56 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 24,900,776 | 94.78 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco Euro Liquidity Portfolio | 1,052,885 | 1,068,494 | 4.07 |
| TOTAL OPEN-ENDED FUNDS | | 1,068,494 | 4.07 |
| Total Investments | | 25,969,270 | 98.85 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Balanced-Risk Allocation Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|----------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| CANADA | | | |
| Royal Bank of Canada/Toronto 0% USD 05/04/2024 | 31,500,000 | 28,549,616 | 2.48 |
| GERMANY | | | |
| Bundesrepublik Deutschland Bundesanleihe 1.5% EUR 15/05/2024 | 50,000,000 | 49,765,000 | 4.32 |
| German Treasury Bill 0% EUR 20/03/2024 | 95,000,000 | 94,842,300 | 8.23 |
| German Treasury Bill 0% EUR 17/04/2024 | 80,000,000 | 79,637,600 | 6.91 |
| German Treasury Bill 0% EUR 19/06/2024 | 90,000,000 | 89,019,450 | 7.72 |
| German Treasury Bill 0% EUR 17/07/2024 | 36,000,000 | 35,505,720 | 3.08 |
| German Treasury Bill 0% EUR 21/08/2024 | 50,000,000 | 49,155,000 | 4.26 |
| German Treasury Bill 0% EUR 18/09/2024 | 50,000,000 | 49,015,250 | 4.25 |
| German Treasury Bill 0% EUR 16/10/2024 | 80,000,000 | 78,228,800 | 6.79 |
| German Treasury Bill 0% EUR 20/11/2024 | 80,000,000 | 77,988,400 | 6.76 |
| | | 603,157,520 | 52.32 |
| NETHERLANDS | | | |
| Dutch Treasury Certificate 0% EUR 27/03/2024 | 30,000,000 | 29,928,084 | 2.59 |
| Dutch Treasury Certificate 0% EUR 29/04/2024 | 70,000,000 | 69,595,992 | 6.04 |
| Dutch Treasury Certificate 0% EUR 30/05/2024 | 30,000,000 | 29,731,776 | 2.58 |
| | | 129,255,852 | 11.21 |
| TOTAL BONDS | | 760,962,988 | 66.01 |
| CERTIFICATES | | | |
| IRELAND | | | |
| Invesco Physical Gold ETC | 179,000 | 32,360,739 | 2.80 |
| TOTAL CERTIFICATES | | 32,360,739 | 2.80 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 793,323,727 | 68.81 |
| MONEY MARKET INSTRUMENTS ELIGIBLE UNDER ARTICLE 41.1H OF THE LAW OF 17 DECEMBER 2010 | | | |
| Societe Generale SA (Call Account) 3.685% EUR | 126,000,000 | 126,000,000 | 10.93 |
| TOTAL MONEY MARKET INSTRUMENTS ELIGIBLE UNDER ARTICLE 41.1H OF THE LAW OF 17 DECEMBER 2010 | | 126,000,000 | 10.93 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco Euro Liquidity Portfolio | 103,236,985 | 104,767,474 | 9.09 |
| TOTAL OPEN-ENDED FUNDS | | 104,767,474 | 9.09 |
| Total Investments | | 1,024,091,201 | 88.83 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Balanced-Risk Allocation 12% Fund¹

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| GERMANY | | | |
| German Treasury Bill 0% EUR 20/03/2024 | 1,500,000 | 1,497,510 | 8.78 |
| German Treasury Bill 0% EUR 19/06/2024 | 3,000,000 | 2,967,315 | 17.41 |
| German Treasury Bill 0% EUR 21/08/2024 | 3,000,000 | 2,949,300 | 17.30 |
| German Treasury Bill 0% EUR 18/09/2024 | 2,400,000 | 2,352,732 | 13.80 |
| German Treasury Bill 0% EUR 16/10/2024 | 700,000 | 684,502 | 4.02 |
| | | 10,451,359 | 61.31 |
| NETHERLANDS | | | |
| Dutch Treasury Certificate 0% EUR 29/04/2024 | 1,000,000 | 994,228 | 5.83 |
| TOTAL BONDS | | 11,445,587 | 67.14 |
| CERTIFICATES | | | |
| IRELAND | | | |
| Invesco Physical Gold ETC | 3,900 | 705,066 | 4.13 |
| UNITED KINGDOM | | | |
| WisdomTree Physical Silver | 5,000 | 95,020 | 0.56 |
| TOTAL CERTIFICATES | | 800,086 | 4.69 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 12,245,673 | 71.83 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco Euro Liquidity Portfolio | 1,511,261 | 1,533,665 | 9.00 |
| TOTAL OPEN-ENDED FUNDS | | 1,533,665 | 9.00 |
| Total Investments | | 13,779,338 | 80.83 |

¹Effective 8 August 2023, Invesco Macro Allocation Strategy Fund changed its name to Invesco Balanced-Risk Allocation 12% Fund.

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Balanced-Risk Select Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| CANADA | | | |
| Royal Bank of Canada/Toronto 0% USD 05/04/2024 | 5,010,000 | 4,540,748 | 4.17 |
| GERMANY | | | |
| Bundesrepublik Deutschland Bundesanleihe 1.5% EUR 15/05/2024 | 15,000,000 | 14,929,500 | 13.70 |
| German Treasury Bill 0% EUR 20/03/2024 | 7,000,000 | 6,988,380 | 6.41 |
| German Treasury Bill 0% EUR 19/06/2024 | 9,000,000 | 8,901,945 | 8.17 |
| German Treasury Bill 0% EUR 17/07/2024 | 4,000,000 | 3,945,080 | 3.62 |
| German Treasury Bill 0% EUR 21/08/2024 | 18,000,000 | 17,695,800 | 16.24 |
| German Treasury Bill 0% EUR 18/09/2024 | 10,000,000 | 9,803,050 | 9.00 |
| | | 62,263,755 | 57.14 |
| NETHERLANDS | | | |
| Dutch Treasury Certificate 0% EUR 27/03/2024 | 4,000,000 | 3,990,411 | 3.66 |
| Dutch Treasury Certificate 0% EUR 29/04/2024 | 8,000,000 | 7,953,828 | 7.30 |
| Dutch Treasury Certificate 0% EUR 30/05/2024 | 5,000,000 | 4,955,296 | 4.55 |
| | | 16,899,535 | 15.51 |
| TOTAL BONDS | | 83,704,038 | 76.82 |
| CERTIFICATES | | | |
| IRELAND | | | |
| Invesco Physical Gold ETC | 29,700 | 5,369,352 | 4.93 |
| UNITED KINGDOM | | | |
| WisdomTree Aluminium | 1,560,000 | 4,205,741 | 3.86 |
| WisdomTree Physical Silver | 61,000 | 1,159,238 | 1.06 |
| | | 5,364,979 | 4.92 |
| TOTAL CERTIFICATES | | 10,734,331 | 9.85 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 94,438,369 | 86.67 |
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco Euro Liquidity Portfolio | 9,726,866 | 9,871,067 | 9.06 |
| TOTAL OPEN-ENDED FUNDS | | 9,871,067 | 9.06 |
| Total Investments | | 104,309,436 | 95.73 |

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Global Targeted Returns Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | | |
| BONDS | | | |
| DENMARK | | | |
| Danske Bank A/S FRN 6.125% USD Perpetual | 200,000 | 185,516 | 0.16 |
| FRANCE | | | |
| BNP Paribas SA FRN 9.25% USD Perpetual | 200,000 | 196,550 | 0.17 |
| CNP Assurances SACA FRN 2.5% EUR 30/06/2051 | 300,000 | 257,970 | 0.23 |
| Electricite de France SA FRN 6% GBP Perpetual | 300,000 | 343,187 | 0.30 |
| Orange SA 1.625% EUR 07/04/2032 | 100,000 | 86,962 | 0.08 |
| Societe Generale SA FRN 7.875% EUR Perpetual | 100,000 | 102,935 | 0.09 |
| | | 987,604 | 0.87 |
| GERMANY | | | |
| Bayer AG FRN 7% EUR 25/09/2083 | 100,000 | 100,600 | 0.09 |
| Deutsche Bank AG FRN 6% USD Perpetual | 200,000 | 164,833 | 0.14 |
| ZF Finance GmbH 5.75% EUR 03/08/2026 | 100,000 | 102,516 | 0.09 |
| | | 367,949 | 0.32 |
| GREECE | | | |
| National Bank of Greece SA FRN 8% EUR 03/01/2034 | 187,000 | 202,539 | 0.18 |
| IRELAND | | | |
| Vodafone International Financing DAC 3.75% EUR 02/12/2034 | 139,000 | 138,534 | 0.12 |
| Zurich Finance Ireland Designated Activity Co FRN 5.125% GBP 23/11/2052 | 190,000 | 209,865 | 0.19 |
| | | 348,399 | 0.31 |
| ITALY | | | |
| Enel SpA FRN 6.625% EUR Perpetual | 100,000 | 108,000 | 0.09 |
| Intesa Sanpaolo SpA 144A FRN 7.7% USD Perpetual | 420,000 | 383,886 | 0.34 |
| | | 491,886 | 0.43 |
| JAPAN | | | |
| Nissan Motor Co Ltd 2.652% EUR 17/03/2026 | 100,000 | 96,860 | 0.08 |
| LUXEMBOURG | | | |
| Monitchem HoldCo 3 SA 8.75% EUR 01/05/2028 | 100,000 | 104,987 | 0.09 |
| NETHERLANDS | | | |
| Digital Dutch Finco BV 1.5% EUR 15/03/2030 | 225,000 | 192,913 | 0.17 |
| Enel Finance International NV 2.875% GBP 11/04/2029 | 178,000 | 185,415 | 0.16 |
| ING Groep NV FRN 3.875% USD Perpetual | 400,000 | 302,373 | 0.27 |
| Volkswagen Financial Services NV 4.25% GBP 09/10/2025 | 400,000 | 457,539 | 0.40 |
| Volkswagen International Finance NV FRN 7.875% EUR Perpetual | 100,000 | 111,173 | 0.10 |
| | | 1,249,413 | 1.10 |
| SPAIN | | | |
| CaixaBank SA FRN 5.25% EUR Perpetual | 200,000 | 189,032 | 0.16 |
| International Consolidated Airlines Group SA 3.75% EUR 25/03/2029 | 300,000 | 291,927 | 0.26 |
| Spain Government Bond 144A 3.9% EUR 30/07/2039 | 292,000 | 299,007 | 0.26 |
| | | 779,966 | 0.68 |
| UNITED KINGDOM | | | |
| Admiral Group Plc 8.5% GBP 06/01/2034 | 100,000 | 125,994 | 0.11 |
| Allwyn Entertainment Financing UK Plc 7.25% EUR 30/04/2030 | 100,000 | 105,958 | 0.09 |
| Anglian Water Services Financing Plc 6% GBP 20/06/2039 | 100,000 | 119,923 | 0.10 |
| Barclays Plc FRN 7.125% GBP Perpetual | 200,000 | 228,376 | 0.20 |
| Bellis Acquisition Co Plc 3.25% GBP 16/02/2026 | 120,000 | 132,846 | 0.12 |
| National Grid Plc 4.275% EUR 16/01/2035 | 116,000 | 116,479 | 0.10 |
| Nationwide Building Society FRN 5.75% GBP Perpetual | 200,000 | 216,477 | 0.19 |
| Ocado Group Plc 3.875% GBP 08/10/2026 | 108,000 | 109,882 | 0.10 |
| Phoenix Group Holdings Plc FRN 5.75% GBP Perpetual | 200,000 | 203,489 | 0.18 |
| Severn Trent Utilities Finance Plc 4.625% GBP 30/11/2034 | 100,000 | 109,166 | 0.10 |
| Stonegate Pub Co Financing 2019 Plc 8.25% GBP 31/07/2025 | 100,000 | 114,595 | 0.10 |

Invesco Global Targeted Returns Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|---|----------------|---------------------|-----------------|
| UNITED KINGDOM (continued) | | | |
| Thames Water Utilities Finance Plc 4.375% EUR 18/01/2031 | 126,000 | 116,550 | 0.10 |
| Virgin Media Secured Finance Plc 5% GBP 15/04/2027 | 100,000 | 114,073 | 0.10 |
| Weir Group Plc/The 6.875% GBP 14/06/2028 | 100,000 | 120,164 | 0.11 |
| Zenith Finco Plc 6.5% GBP 30/06/2027 | 400,000 | 368,028 | 0.32 |
| | | 2,302,000 | 2.02 |
| UNITED STATES | | | |
| AT&T Inc 2.6% EUR 19/05/2038 | 200,000 | 166,958 | 0.15 |
| Equinix Inc 3.2% USD 18/11/2029 | 299,000 | 248,193 | 0.22 |
| Expedia Group Inc 144A 6.25% USD 01/05/2025 | 223,000 | 206,757 | 0.18 |
| Ford Motor Credit Co LLC 4.867% EUR 03/08/2027 | 179,000 | 182,563 | 0.16 |
| Ford Motor Credit Co LLC 7.2% USD 10/06/2030 | 200,000 | 194,325 | 0.17 |
| GTCR W-2 Merger Sub LLC 144A 7.5% USD 15/01/2031 | 200,000 | 192,582 | 0.17 |
| Kraft Heinz Foods Co 2.25% EUR 25/05/2028 | 100,000 | 94,640 | 0.08 |
| Meta Platforms Inc 4.45% USD 15/08/2052 | 300,000 | 240,753 | 0.21 |
| Morgan Stanley FRN 5.789% GBP 18/11/2033 | 100,000 | 119,633 | 0.11 |
| Prologis Euro Finance LLC 4.625% EUR 23/05/2033 | 123,000 | 129,199 | 0.11 |
| Verizon Communications Inc 1.875% GBP 19/09/2030 | 379,000 | 364,038 | 0.32 |
| | | 2,139,641 | 1.88 |
| TOTAL BONDS | | 9,256,760 | 8.12 |
| TOTAL TRANSFERABLE SECURITIES ADMITTED TO AN OFFICIAL STOCK EXCHANGE LISTING OR DEALT IN ON ANOTHER REGULATED MARKET | | 9,256,760 | 8.12 |
| OTHER TRANSFERABLE SECURITIES | | | |
| EQUITIES | | | |
| LUXEMBOURG | | | |
| Codere New Topco SA ¹ | 24,124 | – | 0.00 |
| Helix Holdco SA ¹ | 7,500 | – | 0.00 |
| | | – | 0.00 |
| RUSSIA | | | |
| Sberbank of Russia PJSC ¹ | 20,460 | – | 0.00 |
| UNITED STATES | | | |
| WinStar Communications Inc ¹ | 42,000 | – | 0.00 |
| TOTAL EQUITIES | | – | 0.00 |
| BONDS | | | |
| LUXEMBOURG | | | |
| Codere New Holdco SA 144A 0% EUR 30/11/2027 ¹ | 529,141 | – | 0.00 |
| Codere New Holdco SA 0% EUR 30/11/2027 ¹ | 164,972 | – | 0.00 |
| Helix Holdco SA 0% EUR 19/04/2026 ¹ | 269,707 | – | 0.00 |
| Mossi & Ghisolfi Finance Luxembourg SA FRN 0% EUR 09/03/2172 ¹ | 500,000 | – | 0.00 |
| | | – | 0.00 |
| NETHERLANDS | | | |
| KPNQwest N.V. 144A 10% EUR 15/03/2012 ¹ | 1,893 | – | 0.00 |
| RUSSIA | | | |
| Russian Federal Bond - OFZ 6.9% RUB 23/07/2031 ¹ | 28,976,000 | – | 0.00 |
| TOTAL BONDS | | – | 0.00 |
| WARRANTS | | | |
| CANADA | | | |
| Constellation Software Inc WTS 31/03/2040 ¹ | 63 | – | 0.00 |
| TOTAL WARRANTS | | – | 0.00 |
| TOTAL OTHER TRANSFERABLE SECURITIES | | – | 0.00 |

Invesco Global Targeted Returns Fund

Statement of Investments as at 29 February 2024

| Investment | Nominal/Shares | Market Value EUR | Net Assets % |
|--|----------------|---------------------|-----------------|
| OPEN-ENDED FUNDS | | | |
| IRELAND | | | |
| Invesco Liquidity Funds plc - Invesco Euro Liquidity Portfolio | 9,570,599 | 9,712,484 | 8.53 |
| TOTAL OPEN-ENDED FUNDS | | 9,712,484 | 8.53 |
| Total Investments | | 18,969,244 | 16.65 |

¹Securities valued at fair market value as determined in good faith pursuant to procedures established by the Directors.

Interest rates shown are those prevailing at 29 February 2024.

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Net Assets as at 29 February 2024

| | | Invesco Developed Small and Mid-Cap Equity Fund USD | Invesco Developing Markets Equity Fund USD | Invesco Emerging Markets Equity Fund USD | Invesco Emerging Markets Select Equity Fund ² USD | Invesco Global Equity Income Fund USD | Invesco Global Equity Income Advantage Fund USD |
|--|-----------------|---|---|---|--|--|--|
| | Notes | | | | | | |
| ASSETS | | | | | | | |
| Investments at market value | 2(b) | 102,048,209 | 26,352,567 | 143,909,428 | – | 578,091,815 | 44,974,498 |
| CURRENT ASSETS | | | | | | | |
| Due from brokers | | 47,833 | 19,764 | 611,277 | – | – | 134,129 |
| Receivable for Shares issued | | 6,023 | 18,609 | 174,625 | – | 545,787 | 200 |
| Other debtors | 2(w),25&26 | 75,346 | 109,977 | 572,799 | 6,320 | 517,338 | 149,084 |
| Bank balances | | 263,106 | 549,752 | 841,546 | 849,362 | 1,772,647 | 9,663,534 |
| Margin account | 9,10,13,14&2(t) | – | – | – | – | – | 13,563 |
| Cash collateral | 20 | – | – | – | – | – | – |
| Unrealised gain on forward foreign exchange contracts | 8&2(i) | 12,000 | 460 | – | – | 25,638 | 24 |
| Unrealised gain on futures contracts | 9&2(j) | – | – | – | – | – | 57,600 |
| Unrealised gain on credit default swaps | 10&2(k) | – | – | – | – | – | – |
| Unrealised gain on inflation linked swaps | 11&2(n) | – | – | – | – | – | – |
| Unrealised gain on interest rate swaps | 12&2(o) | – | – | – | – | – | – |
| Unrealised gain on commodity swaps | 13&2(p) | – | – | – | – | – | – |
| Unrealised gain on total return swaps | 14&2(q) | – | – | – | – | – | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | – | – | – | – | – |
| Total Assets | | 102,452,517 | 27,051,129 | 146,109,675 | 855,682 | 580,953,225 | 54,992,632 |
| CURRENT LIABILITIES | | | | | | | |
| Bank overdraft | | 4,434 | 6,931 | 728,513 | – | 4,243 | – |
| Margin account | 9,10,13,14&2(t) | – | – | – | – | – | – |
| Due to brokers | | 58,683 | 44,344 | 505,931 | – | – | 350,000 |
| Payable for Shares redeemed | | 30,873 | 191,187 | 18,680 | 816,512 | 3,969,510 | 324,780 |
| Other creditors | 2(w)&25 | 82,752 | 119,401 | 311,144 | 39,170 | 253,032 | 31,704 |
| Cash collateral | 20 | – | – | – | – | – | – |
| Unrealised loss on forward foreign exchange contracts | 8&2(i) | 381 | 29 | – | – | 7,870 | 17 |
| Unrealised loss on future contracts | 9&2(j) | – | – | – | – | – | – |
| Unrealised loss on credit default swaps | 10&2(k) | – | – | – | – | – | – |
| Unrealised loss on inflation linked swaps | 11&2(n) | – | – | – | – | – | – |
| Unrealised loss on interest rate swaps | 12&2(o) | – | – | – | – | – | – |
| Unrealised loss on commodity swaps | 13&2(p) | – | – | – | – | – | – |
| Unrealised loss on total return swaps | 14&2(q) | – | – | – | – | – | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | – | – | – | – | – |
| Total Liabilities | | 177,123 | 361,892 | 1,564,268 | 855,681 | 4,234,655 | 706,501 |
| Net Assets | | 102,275,394 | 26,689,237 | 144,545,407 | – | 576,718,570 | 54,286,131 |

²Invesco Emerging Markets Select Equity Fund was put into liquidation on 8 August 2023.

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Net Assets as at 29 February 2024

| | | Invesco Global Focus Equity Fund USD | Invesco Global Small Cap Equity Fund USD | Invesco Sustainable Global Structured Equity Fund USD | Invesco Sustainable US Structured Equity Fund USD | Invesco US Value Equity Fund USD | Invesco Continental European Equity Fund ³ EUR |
|--|-----------------|---|---|---|--|--|--|
| | Notes | | | | | | |
| ASSETS | | | | | | | |
| Investments at market value | 2(b) | 101,860,357 | 330,540,267 | 284,579,286 | 28,620,539 | 162,159,344 | – |
| CURRENT ASSETS | | | | | | | |
| Due from brokers | | – | 245,505 | – | – | – | – |
| Receivable for Shares issued | | 1,088,727 | 11,927 | 42,239 | 2,109 | 235,030 | – |
| Other debtors | 2(w),25&26 | 92,343 | 520,714 | 321,235 | 16,558 | 188,378 | – |
| Bank balances | | 333,956 | 909,411 | 7,014,948 | 1,599,315 | 410,722 | 6 |
| Margin account | 9,10,13,14&2(t) | – | – | – | 34,113 | – | – |
| Cash collateral | 20 | – | – | – | – | – | – |
| Unrealised gain on forward foreign exchange contracts | 8&2(i) | 52,562 | 10 | 405,434 | 5,167 | 8,462 | – |
| Unrealised gain on futures contracts | 9&2(j) | – | – | 379,171 | 20,231 | – | – |
| Unrealised gain on credit default swaps | 10&2(k) | – | – | – | – | – | – |
| Unrealised gain on inflation linked swaps | 11&2(n) | – | – | – | – | – | – |
| Unrealised gain on interest rate swaps | 12&2(o) | – | – | – | – | – | – |
| Unrealised gain on commodity swaps | 13&2(p) | – | – | – | – | – | – |
| Unrealised gain on total return swaps | 14&2(q) | – | – | – | – | – | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | – | – | – | – | – |
| Total Assets | | 103,427,945 | 332,227,834 | 292,742,313 | 30,298,032 | 163,001,936 | 6 |
| CURRENT LIABILITIES | | | | | | | |
| Bank overdraft | | – | – | – | – | – | – |
| Margin account | 9,10,13,14&2(t) | – | – | 107,563 | – | – | – |
| Due to brokers | | – | 505,612 | – | – | – | – |
| Payable for Shares redeemed | | 183,415 | 171,671 | 390,371 | 70,507 | 2,303,382 | – |
| Other creditors | 2(w)&25 | 104,894 | 181,385 | 89,630 | 43,157 | 109,296 | 6 |
| Cash collateral | 20 | – | – | – | – | – | – |
| Unrealised loss on forward foreign exchange contracts | 8&2(i) | 2,646 | – | 2,927 | – | 2,365 | – |
| Unrealised loss on future contracts | 9&2(j) | – | – | – | – | – | – |
| Unrealised loss on credit default swaps | 10&2(k) | – | – | – | – | – | – |
| Unrealised loss on inflation linked swaps | 11&2(n) | – | – | – | – | – | – |
| Unrealised loss on interest rate swaps | 12&2(o) | – | – | – | – | – | – |
| Unrealised loss on commodity swaps | 13&2(p) | – | – | – | – | – | – |
| Unrealised loss on total return swaps | 14&2(q) | – | – | – | – | – | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | – | – | – | – | – |
| Total Liabilities | | 290,955 | 858,668 | 590,491 | 113,664 | 2,415,043 | 6 |
| Net Assets | | 103,136,990 | 331,369,166 | 292,151,822 | 30,184,368 | 160,586,893 | – |

³ Effective 2 February 2024, Invesco Continental European Equity Fund merged into Invesco Pan European Focus Equity Fund

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Net Assets as at 29 February 2024

| | | Invesco Continental European Small Cap Equity Fund EUR | Invesco Euro Equity Fund EUR | Invesco Pan European Equity Fund EUR | Invesco Pan European Equity Income Fund EUR | Invesco Pan European Focus Equity Fund ³ EUR | Invesco Pan European Small Cap Equity Fund EUR |
|--|-----------------|--|--|---|--|--|---|
| | Notes | | | | | | |
| ASSETS | | | | | | | |
| Investments at market value | 2(b) | 288,325,708 | 882,874,480 | 1,331,629,857 | 51,815,905 | 61,638,446 | 66,587,872 |
| CURRENT ASSETS | | | | | | | |
| Due from brokers | | – | 10,801,711 | 14,206,281 | 21,657 | 155,422 | – |
| Receivable for Shares issued | | 14,195 | 903,449 | 3,045,007 | 48,795 | 188,328 | 23,159 |
| Other debtors | 2(w),25&26 | 551,931 | 3,649,983 | 7,827,060 | 164,466 | 327,764 | 22,642 |
| Bank balances | | 727,105 | 2,186,765 | 2,798,902 | 159,870 | (15,340) | 177,944 |
| Margin account | 9,10,13,14&2(t) | – | – | – | – | – | – |
| Cash collateral | 20 | – | – | – | – | – | – |
| Unrealised gain on forward foreign exchange contracts | 8&2(i) | 2,022 | 3,574 | 1,554 | 528 | – | 5 |
| Unrealised gain on futures contracts | 9&2(j) | – | – | – | – | – | – |
| Unrealised gain on credit default swaps | 10&2(k) | – | – | – | – | – | – |
| Unrealised gain on inflation linked swaps | 11&2(n) | – | – | – | – | – | – |
| Unrealised gain on interest rate swaps | 12&2(o) | – | – | – | – | – | – |
| Unrealised gain on commodity swaps | 13&2(p) | – | – | – | – | – | – |
| Unrealised gain on total return swaps | 14&2(q) | – | – | – | – | – | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | – | – | – | – | – |
| Total Assets | | 289,620,961 | 900,419,962 | 1,359,508,661 | 52,211,221 | 62,294,620 | 66,811,622 |
| CURRENT LIABILITIES | | | | | | | |
| Bank overdraft | | – | – | – | – | 50,592 | 334 |
| Margin account | 9,10,13,14&2(t) | – | – | – | – | – | – |
| Due to brokers | | 20,899 | 831,558 | 3,655,109 | 28,817 | – | – |
| Payable for Shares redeemed | | 686,994 | 11,837,325 | 8,186,589 | 83,173 | 331,812 | 149,028 |
| Other creditors | 2(w)&25 | 149,634 | 430,685 | 514,283 | 56,818 | 94,650 | 69,693 |
| Cash collateral | 20 | – | – | – | – | – | – |
| Unrealised loss on forward foreign exchange contracts | 8&2(i) | 184,986 | 120,602 | 95,545 | 12,150 | – | 10,279 |
| Unrealised loss on future contracts | 9&2(j) | – | – | – | – | – | – |
| Unrealised loss on credit default swaps | 10&2(k) | – | – | – | – | – | – |
| Unrealised loss on inflation linked swaps | 11&2(n) | – | – | – | – | – | – |
| Unrealised loss on interest rate swaps | 12&2(o) | – | – | – | – | – | – |
| Unrealised loss on commodity swaps | 13&2(p) | – | – | – | – | – | – |
| Unrealised loss on total return swaps | 14&2(q) | – | – | – | – | – | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | – | – | – | – | – |
| Total Liabilities | | 1,042,513 | 13,220,170 | 12,451,526 | 180,958 | 477,054 | 229,334 |
| Net Assets | | 288,578,448 | 887,199,792 | 1,347,057,135 | 52,030,263 | 61,817,566 | 66,582,288 |

³ Effective 2 February 2024, Invesco Continental European Equity Fund merged into Invesco Pan European Focus Equity Fund.

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Net Assets as at 29 February 2024

| | | Invesco Sustainable Eurozone Equity Fund ¹ EUR | Invesco Sustainable Pan European Structured Equity Fund EUR | Invesco UK Equity Fund GBP | Invesco Japanese Equity Advantage Fund JPY | Invesco Nippon Small/Mid Cap Equity Fund JPY | Invesco Responsible Japanese Equity Value Discovery Fund JPY |
|--|-----------------|--|---|--|---|--|--|
| | Notes | | | | | | |
| ASSETS | | | | | | | |
| Investments at market value | 2(b) | 150,918,141 | 904,910,613 | 65,477,131 | 208,617,155,476 | 10,665,995,015 | 17,595,148,462 |
| CURRENT ASSETS | | | | | | | |
| Due from brokers | | 155,040 | – | 139,243 | 129,094,157 | – | 20,160,445 |
| Receivable for Shares issued | | 15,680 | 390,228 | 258,853 | 277,492,081 | 14,538,583 | 283,426,154 |
| Other debtors | 2(w),25&26 | 196,559 | 6,759,604 | 314,873 | 1,141,036,197 | 15,101,388 | 40,596,835 |
| Bank balances | | 377,413 | 18,288,661 | 163,758 | 8,440,291,816 | 539,317,792 | 95,196,586 |
| Margin account | 9,10,13,14&2(t) | – | 592,647 | – | – | – | – |
| Cash collateral | 20 | – | – | – | – | – | – |
| Unrealised gain on forward foreign exchange contracts | 8&2(i) | 3,127 | 16,225 | – | 318,916,306 | 3,070,174 | 44,452,168 |
| Unrealised gain on futures contracts | 9&2(j) | – | 277,502 | – | – | – | – |
| Unrealised gain on credit default swaps | 10&2(k) | – | – | – | – | – | – |
| Unrealised gain on inflation linked swaps | 11&2(n) | – | – | – | – | – | – |
| Unrealised gain on interest rate swaps | 12&2(o) | – | – | – | – | – | – |
| Unrealised gain on commodity swaps | 13&2(p) | – | – | – | – | – | – |
| Unrealised gain on total return swaps | 14&2(q) | – | – | – | – | – | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | – | – | – | – | – |
| Total Assets | | 151,665,960 | 931,235,480 | 66,353,858 | 218,923,986,033 | 11,238,022,952 | 18,078,980,650 |
| CURRENT LIABILITIES | | | | | | | |
| Bank overdraft | | 196 | – | – | 3,882,076,027 | 1,231,825 | 720,059 |
| Margin account | 9,10,13,14&2(t) | – | – | – | – | – | – |
| Due to brokers | | 148,537 | – | 363,585 | – | 63,554,847 | – |
| Payable for Shares redeemed | | 102,828 | 1,579,533 | 134,378 | 553,816,410 | 6,209,139 | 102,581,512 |
| Other creditors | 2(w)&25 | 62,716 | 561,610 | 68,608 | 79,945,008 | 11,452,251 | 15,346,386 |
| Cash collateral | 20 | – | – | – | – | – | – |
| Unrealised loss on forward foreign exchange contracts | 8&2(i) | 373,600 | 111,506 | 22 | 10,133,737 | 78,730 | 2,700,251 |
| Unrealised loss on future contracts | 9&2(j) | – | – | – | – | – | – |
| Unrealised loss on credit default swaps | 10&2(k) | – | – | – | – | – | – |
| Unrealised loss on inflation linked swaps | 11&2(n) | – | – | – | – | – | – |
| Unrealised loss on interest rate swaps | 12&2(o) | – | – | – | – | – | – |
| Unrealised loss on commodity swaps | 13&2(p) | – | – | – | – | – | – |
| Unrealised loss on total return swaps | 14&2(q) | – | – | – | – | – | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | – | – | – | – | – |
| Total Liabilities | | 687,877 | 2,252,649 | 566,593 | 4,525,971,182 | 82,526,792 | 121,348,208 |
| Net Assets | | 150,978,083 | 928,982,831 | 65,787,265 | 214,398,014,851 | 11,155,496,160 | 17,957,632,442 |

¹Invesco Sustainable Eurozone Equity Fund launched 29 March 2023.

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Net Assets as at 29 February 2024

| | | Invesco ASEAN Equity Fund USD | Invesco Asia Consumer Demand Fund USD | Invesco Asia Opportunities Equity Fund USD | Invesco Asian Equity Fund USD | Invesco China A-Share Quality Core Equity Fund CNH | Invesco China A-Share Quant Equity Fund CNH |
|--|-----------------|---|--|---|---|---|--|
| ASSETS | | | | | | | |
| Investments at market value | 2(b) | 62,114,184 | 351,021,595 | 297,149,113 | 2,088,657,623 | 60,672,832 | 53,348,238 |
| CURRENT ASSETS | | | | | | | |
| Due from brokers | | 122,302 | 4,700,696 | – | 4,241,188 | – | – |
| Receivable for Shares issued | | 8,023 | 1,552,544 | 204,236 | 930,702 | 21,064 | – |
| Other debtors | 2(w),25&26 | 223 | 244,738 | 180,296 | 2,240,703 | 301,404 | 691,607 |
| Bank balances | | 526,516 | 1,003,312 | 850,102 | 11,080,755 | 2,695,159 | 1,015,297 |
| Margin account | 9,10,13,14&2(t) | – | – | – | – | – | – |
| Cash collateral | 20 | – | – | – | – | – | – |
| Unrealised gain on forward foreign exchange contracts | 8&2(i) | – | 140,316 | 48,475 | 63,712 | 43,168 | 26,110 |
| Unrealised gain on futures contracts | 9&2(j) | – | – | – | – | – | – |
| Unrealised gain on credit default swaps | 10&2(k) | – | – | – | – | – | – |
| Unrealised gain on inflation linked swaps | 11&2(n) | – | – | – | – | – | – |
| Unrealised gain on interest rate swaps | 12&2(o) | – | – | – | – | – | – |
| Unrealised gain on commodity swaps | 13&2(p) | – | – | – | – | – | – |
| Unrealised gain on total return swaps | 14&2(q) | – | – | – | – | – | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | – | – | – | – | – |
| Total Assets | | 62,771,248 | 358,663,201 | 298,432,222 | 2,107,214,683 | 63,733,627 | 55,081,252 |
| CURRENT LIABILITIES | | | | | | | |
| Bank overdraft | | 372,809 | – | – | – | – | 73,447 |
| Margin account | 9,10,13,14&2(t) | – | – | – | – | – | – |
| Due to brokers | | – | – | – | – | 197,741 | – |
| Payable for Shares redeemed | | 24,641 | 3,291,134 | 380,557 | 7,912,598 | – | – |
| Other creditors | 2(w)&25 | 60,384 | 3,533,007 | 2,279,454 | 8,461,901 | 244,957 | 322,875 |
| Cash collateral | 20 | – | – | – | – | – | – |
| Unrealised loss on forward foreign exchange contracts | 8&2(i) | – | 5,019 | 2,346 | 7,019 | 19,315 | 3,259 |
| Unrealised loss on future contracts | 9&2(j) | – | – | – | – | – | – |
| Unrealised loss on credit default swaps | 10&2(k) | – | – | – | – | – | – |
| Unrealised loss on inflation linked swaps | 11&2(n) | – | – | – | – | – | – |
| Unrealised loss on interest rate swaps | 12&2(o) | – | – | – | – | – | – |
| Unrealised loss on commodity swaps | 13&2(p) | – | – | – | – | – | – |
| Unrealised loss on total return swaps | 14&2(q) | – | – | – | – | – | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | – | – | – | – | – |
| Total Liabilities | | 457,834 | 6,829,160 | 2,662,357 | 16,381,518 | 462,013 | 399,581 |
| Net Assets | | 62,313,414 | 351,834,041 | 295,769,865 | 2,090,833,165 | 63,271,614 | 54,681,671 |

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Net Assets as at 29 February 2024

| | Notes | Invesco China Focus Equity Fund USD | Invesco China Health Care Equity Fund CNH | Invesco Greater China Equity Fund USD | Invesco India Equity Fund USD | Invesco Emerging Markets Ex-China Equity Fund ³ USD | Invesco PRC Equity Fund USD |
|--|-----------------|--|--|--|---|---|---|
| ASSETS | | | | | | | |
| Investments at market value | 2(b) | 207,363,851 | 560,103,214 | 423,521,716 | 573,664,077 | 120,639,190 | 202,179,808 |
| CURRENT ASSETS | | | | | | | |
| Due from brokers | | 618,763 | – | 110,262 | 2,142,246 | 2,217,524 | – |
| Receivable for Shares issued | | 101,812 | 579,852 | 517,780 | 2,611,627 | 41,124 | 107,520 |
| Other debtors | 2(w),25&26 | 8,568 | 21,650 | 781 | 35,182 | 376,856 | 223 |
| Bank balances | | 621,455 | 20,935,935 | 1,055,824 | 1,730,433 | 1,732,271 | 512,191 |
| Margin account | 9,10,13,14&2(t) | – | – | – | – | – | – |
| Cash collateral | 20 | – | – | – | – | – | – |
| Unrealised gain on forward foreign exchange contracts | 8&2(i) | 3,353 | 167,333 | 151,024 | 19,338 | – | 119,929 |
| Unrealised gain on futures contracts | 9&2(j) | – | – | – | – | – | – |
| Unrealised gain on credit default swaps | 10&2(k) | – | – | – | – | – | – |
| Unrealised gain on inflation linked swaps | 11&2(n) | – | – | – | – | – | – |
| Unrealised gain on interest rate swaps | 12&2(o) | – | – | – | – | – | – |
| Unrealised gain on commodity swaps | 13&2(p) | – | – | – | – | – | – |
| Unrealised gain on total return swaps | 14&2(q) | – | – | – | – | – | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | – | – | – | – | – |
| Total Assets | | 208,717,802 | 581,807,984 | 425,357,387 | 580,202,903 | 125,006,965 | 202,919,671 |
| CURRENT LIABILITIES | | | | | | | |
| Bank overdraft | | 98,964 | – | – | 1,075,745 | – | 10 |
| Margin account | 9,10,13,14&2(t) | – | – | – | – | – | – |
| Due to brokers | | – | 5,899,590 | – | – | – | – |
| Payable for Shares redeemed | | 110,840 | 3,604,179 | 1,835,820 | 6,189,754 | 1,883,005 | 180,777 |
| Other creditors | 2(w)&25 | 132,008 | 567,705 | 301,804 | 8,182,308 | 467,564 | 170,448 |
| Cash collateral | 20 | – | – | – | – | – | – |
| Unrealised loss on forward foreign exchange contracts | 8&2(i) | 46 | 464,000 | 9,348 | 283 | – | 24,694 |
| Unrealised loss on future contracts | 9&2(j) | – | – | – | – | – | – |
| Unrealised loss on credit default swaps | 10&2(k) | – | – | – | – | – | – |
| Unrealised loss on inflation linked swaps | 11&2(n) | – | – | – | – | – | – |
| Unrealised loss on interest rate swaps | 12&2(o) | – | – | – | – | – | – |
| Unrealised loss on commodity swaps | 13&2(p) | – | – | – | – | – | – |
| Unrealised loss on total return swaps | 14&2(q) | – | – | – | – | – | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | – | – | – | – | – |
| Total Liabilities | | 341,858 | 10,535,474 | 2,146,972 | 15,448,090 | 2,350,569 | 375,929 |
| Net Assets | | 208,375,944 | 571,272,510 | 423,210,415 | 564,754,813 | 122,656,396 | 202,543,742 |

³Effective 1 February 2024, Invesco Pacific Equity Fund was repositioned and renamed to Invesco Emerging Markets Ex-China Equity Fund.

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Net Assets as at 29 February 2024

| | | Invesco Energy Transition Fund USD | Invesco Global Consumer Trends Fund USD | Invesco Global Founders & Owners Fund USD | Invesco Global Health Care Innovation Fund USD | Invesco Global Income Real Estate Securities Fund USD | Invesco Global Thematic Innovation Equity Fund ² USD |
|--|-----------------|--|--|--|---|---|---|
| ASSETS | | | | | | | |
| Investments at market value | 2(b) | 47,887,823 | 2,464,541,655 | 59,927,515 | 308,528,359 | 91,057,797 | – |
| CURRENT ASSETS | | | | | | | |
| Due from brokers | | – | 8,312,301 | – | 2,049,282 | 209,474 | – |
| Receivable for Shares issued | | 9,801 | 930,336 | 402,572 | 233,760 | 206,444 | – |
| Other debtors | 2(w),25&26 | 124,399 | 744,464 | 40,300 | 253,853 | 182,643 | 3,830 |
| Bank balances | | 878,057 | 1,679,873 | (124,661) | 771,982 | 395,388 | 15,291 |
| Margin account | 9,10,13,14&2(t) | – | – | – | – | – | – |
| Cash collateral | 20 | – | – | – | – | – | – |
| Unrealised gain on forward foreign exchange contracts | 8&2(i) | 36,889 | 784,244 | – | – | 17,883 | – |
| Unrealised gain on futures contracts | 9&2(j) | – | – | – | – | – | – |
| Unrealised gain on credit default swaps | 10&2(k) | – | – | – | – | – | – |
| Unrealised gain on inflation linked swaps | 11&2(n) | – | – | – | – | – | – |
| Unrealised gain on interest rate swaps | 12&2(o) | – | – | – | – | – | – |
| Unrealised gain on commodity swaps | 13&2(p) | – | – | – | – | – | – |
| Unrealised gain on total return swaps | 14&2(q) | – | – | – | – | – | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | – | – | – | – | – |
| Total Assets | | 48,936,969 | 2,476,992,873 | 60,245,726 | 311,837,236 | 92,069,629 | 19,121 |
| CURRENT LIABILITIES | | | | | | | |
| Bank overdraft | | – | 223 | 197,452 | – | 70,790 | – |
| Margin account | 9,10,13,14&2(t) | – | – | – | – | – | – |
| Due to brokers | | – | 8,458,126 | – | 2,036,566 | 490,447 | – |
| Payable for Shares redeemed | | 43,768 | 15,317,237 | 96,339 | 566,984 | 24,266 | – |
| Other creditors | 2(w)&25 | 61,741 | 1,400,330 | 58,363 | 164,483 | 41,750 | 19,121 |
| Cash collateral | 20 | – | – | – | – | – | – |
| Unrealised loss on forward foreign exchange contracts | 8&2(i) | 1,012 | 111,949 | – | – | 1,781 | – |
| Unrealised loss on future contracts | 9&2(j) | – | – | – | – | – | – |
| Unrealised loss on credit default swaps | 10&2(k) | – | – | – | – | – | – |
| Unrealised loss on inflation linked swaps | 11&2(n) | – | – | – | – | – | – |
| Unrealised loss on interest rate swaps | 12&2(o) | – | – | – | – | – | – |
| Unrealised loss on commodity swaps | 13&2(p) | – | – | – | – | – | – |
| Unrealised loss on total return swaps | 14&2(q) | – | – | – | – | – | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | – | – | – | – | – |
| Total Liabilities | | 106,521 | 25,287,865 | 352,154 | 2,768,033 | 629,034 | 19,121 |
| Net Assets | | 48,830,448 | 2,451,705,008 | 59,893,572 | 309,069,203 | 91,440,595 | – |

²Invesco Global Thematic Innovation Equity Fund was put into liquidation on 9 October 2023.

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Net Assets as at 29 February 2024

| | | Invesco Gold & Special Minerals Fund USD | Invesco Metaverse and AI Fund ³ USD | Invesco Responsible Global Real Assets Fund USD | Invesco Social Progress Fund EUR | Invesco Asian Flexible Bond Fund USD | Invesco Asian Investment Grade Bond Fund USD |
|--|-----------------|---|---|--|--|---|--|
| | Notes | | | | | | |
| ASSETS | | | | | | | |
| Investments at market value | 2(b) | 56,001,654 | 154,680,204 | 18,678,409 | 12,870,064 | 34,583,699 | 10,830,902 |
| CURRENT ASSETS | | | | | | | |
| Due from brokers | | 24,126 | – | 619 | – | 195,648 | – |
| Receivable for Shares issued | | 110,145 | 2,552,412 | 3,939 | 3,160 | 46,800 | 2,864 |
| Other debtors | 2(w),25&26 | 78,741 | 61,721 | 93,709 | 68,905 | 357,331 | 128,236 |
| Bank balances | | 153,619 | 2,411,723 | 72,389 | 322,611 | 1,904,861 | 447,840 |
| Margin account | 9,10,13,14&2(t) | 750,969 | – | – | – | 29,715 | – |
| Cash collateral | 20 | – | – | – | – | – | – |
| Unrealised gain on forward foreign exchange contracts | 8&2(i) | 58,096 | 166,070 | 18,379 | – | 3,388 | – |
| Unrealised gain on futures contracts | 9&2(j) | – | – | – | – | 1,371 | – |
| Unrealised gain on credit default swaps | 10&2(k) | – | – | – | – | 18,060 | – |
| Unrealised gain on inflation linked swaps | 11&2(n) | – | – | – | – | – | – |
| Unrealised gain on interest rate swaps | 12&2(o) | – | – | – | – | – | – |
| Unrealised gain on commodity swaps | 13&2(p) | – | – | – | – | – | – |
| Unrealised gain on total return swaps | 14&2(q) | – | – | – | – | – | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | – | – | – | – | – |
| Total Assets | | 57,177,350 | 159,872,130 | 18,867,444 | 13,264,740 | 37,140,873 | 11,409,842 |
| CURRENT LIABILITIES | | | | | | | |
| Bank overdraft | | – | 500,636 | – | – | 5,773 | – |
| Margin account | 9,10,13,14&2(t) | – | – | – | – | – | – |
| Due to brokers | | 38,231 | 1,707,427 | – | – | – | – |
| Payable for Shares redeemed | | 192,841 | 280,375 | 171,676 | 10,335 | 130,635 | 13,819 |
| Other creditors | 2(w)&25 | 81,537 | 112,603 | 44,848 | 32,402 | 48,240 | 33,701 |
| Cash collateral | 20 | – | – | – | – | – | – |
| Unrealised loss on forward foreign exchange contracts | 8&2(i) | 7,360 | 8,469 | 2,272 | – | 37 | – |
| Unrealised loss on future contracts | 9&2(j) | – | – | – | – | 3,672 | – |
| Unrealised loss on credit default swaps | 10&2(k) | – | – | – | – | 186 | – |
| Unrealised loss on inflation linked swaps | 11&2(n) | – | – | – | – | – | – |
| Unrealised loss on interest rate swaps | 12&2(o) | – | – | – | – | – | – |
| Unrealised loss on commodity swaps | 13&2(p) | – | – | – | – | – | – |
| Unrealised loss on total return swaps | 14&2(q) | – | – | – | – | – | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | 220,657 | – | – | – | – | – |
| Total Liabilities | | 540,626 | 2,609,510 | 218,796 | 42,737 | 188,543 | 47,520 |
| Net Assets | | 56,636,724 | 157,262,620 | 18,648,648 | 13,222,003 | 36,952,330 | 11,362,322 |

³Effective 18 January 2024, Invesco Metaverse Fund was renamed to Invesco Metaverse and AI Fund.

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Net Assets as at 29 February 2024

| | | Invesco Belt and Road Debt Fund USD | Invesco Bond Fund USD | Invesco Emerging Markets Bond Fund USD | Invesco Emerging Market Corporate Bond Fund USD | Invesco Emerging Market Flexible Bond Fund USD | Invesco Emerging Markets Local Debt Fund USD |
|--|-----------------|--|--------------------------------|---|--|---|---|
| Notes | | | | | | | |
| ASSETS | | | | | | | |
| Investments at market value | 2(b) | 422,941,879 | 119,065,334 | 98,831,264 | 51,069,549 | 37,017,863 | 772,463,671 |
| CURRENT ASSETS | | | | | | | |
| Due from brokers | | 8,565,768 | – | 1,810,979 | – | – | – |
| Receivable for Shares issued | | 108,493 | 10,167 | 47,314 | 1,633 | 5,000,000 | 2,060,172 |
| Other debtors | 2(w),25&26 | 4,669,139 | 1,110,403 | 1,460,637 | 705,053 | 525,261 | 13,394,559 |
| Bank balances | | 2,571,697 | 3,109,734 | (222,885) | 199,798 | 99,440 | 2,373,079 |
| Margin account | 9,10,13,14&2(t) | – | 565,391 | – | – | 328,638 | 2,619,894 |
| Cash collateral | 20 | – | – | – | – | – | 3,900,000 |
| Unrealised gain on forward foreign exchange contracts | 8&2(i) | 961,439 | 325,725 | 24,942 | 86,605 | 241,323 | 5,172,043 |
| Unrealised gain on futures contracts | 9&2(j) | – | 109,768 | – | – | 2,641 | – |
| Unrealised gain on credit default swaps | 10&2(k) | – | – | – | – | – | – |
| Unrealised gain on inflation linked swaps | 11&2(n) | – | 191,304 | – | – | – | – |
| Unrealised gain on interest rate swaps | 12&2(o) | – | 726,992 | – | – | 263,653 | 7,098,639 |
| Unrealised gain on commodity swaps | 13&2(p) | – | – | – | – | – | – |
| Unrealised gain on total return swaps | 14&2(q) | – | – | – | – | – | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | 8,736 | – | – | – | 3,481,384 |
| Total Assets | | 439,818,415 | 125,223,554 | 101,952,251 | 52,062,638 | 43,478,819 | 812,563,441 |
| CURRENT LIABILITIES | | | | | | | |
| Bank overdraft | | – | – | 886,747 | – | 1 | 64,448 |
| Margin account | 9,10,13,14&2(t) | – | – | – | – | – | – |
| Due to brokers | | 8,950,875 | 4,204,120 | 1,948,041 | 424,994 | 5,329,102 | – |
| Payable for Shares redeemed | | 1,710,908 | 6,638 | 139,211 | 86,574 | – | 1,303,121 |
| Other creditors | 2(w)&25 | 262,309 | 79,834 | 69,975 | 59,114 | 47,694 | 406,844 |
| Cash collateral | 20 | – | – | – | – | – | 1,060,000 |
| Unrealised loss on forward foreign exchange contracts | 8&2(i) | 25,431 | 739,312 | 170,895 | 3,060 | 184,503 | 9,956,518 |
| Unrealised loss on future contracts | 9&2(j) | – | 57,804 | – | – | 523 | – |
| Unrealised loss on credit default swaps | 10&2(k) | – | – | – | – | – | – |
| Unrealised loss on inflation linked swaps | 11&2(n) | – | 19,099 | – | – | – | – |
| Unrealised loss on interest rate swaps | 12&2(o) | – | 610,580 | – | – | 30,221 | 4,451,083 |
| Unrealised loss on commodity swaps | 13&2(p) | – | – | – | – | – | – |
| Unrealised loss on total return swaps | 14&2(q) | – | – | – | – | – | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | – | – | – | – | 2,617,200 |
| Total Liabilities | | 10,949,523 | 5,717,387 | 3,214,869 | 573,742 | 5,592,044 | 19,859,214 |
| Net Assets | | 428,868,892 | 119,506,167 | 98,737,382 | 51,488,896 | 37,886,775 | 792,704,227 |

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Net Assets as at 29 February 2024

| | | Invesco | | Invesco | Invesco | Invesco | Invesco |
|---|-----------------|-------------------|--------------------|----------------------|--------------------|--------------------|-------------------|
| | | Environmental | | Euro | Euro | Euro | |
| | | Climate | Invesco | Corporate | Short Term | Ultra-Short | Invesco |
| | | Opportunities | Euro | Bond | Bond | Term Debt | Global |
| | | Bond | Bond | Fund | Fund | | Convertible |
| | | Fund | Fund | Fund | Fund | | Fund ² |
| | Notes | USD | EUR | EUR | EUR | EUR | USD |
| ASSETS | | | | | | | |
| Investments at market value | 2(b) | 60,505,248 | 385,646,767 | 3,360,710,998 | 444,668,871 | 221,064,019 | – |
| CURRENT ASSETS | | | | | | | |
| Due from brokers | | – | 754,189 | – | – | – | – |
| Receivable for Shares issued | | 169,614 | – | 18,602,733 | 977,718 | 362,383 | – |
| Other debtors | 2(w),25&26 | 831,368 | 4,789,033 | 48,260,564 | 4,811,796 | 1,432,016 | – |
| Bank balances | | 766,759 | 4,352,855 | 50,801,889 | 8,934,583 | 653,405 | 20,372 |
| Margin account | 9,10,13,14&2(t) | 194,059 | 3,835,319 | 2,107,002 | 833,293 | – | – |
| Cash collateral | 20 | 40,000 | – | – | – | – | – |
| Unrealised gain on forward foreign exchange contracts | 8&2(i) | 86,006 | 4,425 | 533,097 | 26,081 | 49,009 | – |
| Unrealised gain on futures contracts | 9&2(j) | 11,708 | 155,564 | – | 14,310 | – | – |
| Unrealised gain on credit default swaps | 10&2(k) | – | – | – | – | – | – |
| Unrealised gain on inflation linked swaps | 11&2(n) | – | – | – | – | – | – |
| Unrealised gain on interest rate swaps | 12&2(o) | – | – | – | – | – | – |
| Unrealised gain on commodity swaps | 13&2(p) | – | – | – | – | – | – |
| Unrealised gain on total return swaps | 14&2(q) | – | – | – | – | – | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | 6,839 | – | – | – | – |
| Total Assets | | 62,604,762 | 399,544,991 | 3,481,016,283 | 460,266,652 | 223,560,832 | 20,372 |
| CURRENT LIABILITIES | | | | | | | |
| Bank overdraft | | – | – | – | – | – | – |
| Margin account | 9,10,13,14&2(t) | – | – | – | – | – | – |
| Due to brokers | | 239,297 | 2,312,398 | 23,790,988 | 1,194,684 | 2,000,000 | – |
| Payable for Shares redeemed | | 54,624 | – | 5,805,346 | 1,300,891 | 602,926 | – |
| Other creditors | 2(w)&25 | 65,527 | 187,255 | 1,043,819 | 136,147 | 71,530 | 20,372 |
| Cash collateral | 20 | – | – | 260,000 | – | – | – |
| Unrealised loss on forward foreign exchange contracts | 8&2(i) | 40,433 | 301,596 | 823,247 | 269,302 | – | – |
| Unrealised loss on future contracts | 9&2(j) | – | 746,056 | 746,000 | 497,600 | – | – |
| Unrealised loss on credit default swaps | 10&2(k) | 92,145 | 1,277,519 | – | – | – | – |
| Unrealised loss on inflation linked swaps | 11&2(n) | – | – | – | – | – | – |
| Unrealised loss on interest rate swaps | 12&2(o) | – | – | – | – | – | – |
| Unrealised loss on commodity swaps | 13&2(p) | – | – | – | – | – | – |
| Unrealised loss on total return swaps | 14&2(q) | – | – | – | – | – | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | – | – | – | – | – |
| Total Liabilities | | 492,026 | 4,824,824 | 32,469,400 | 3,398,624 | 2,674,456 | 20,372 |
| Net Assets | | 62,112,736 | 394,720,167 | 3,448,546,883 | 456,868,028 | 220,886,376 | – |

²Invesco Global Convertible Fund was put into liquidation on 24 November 2023.

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Net Assets as at 29 February 2024

| | | Invesco Global Flexible Bond Fund USD | Invesco Global High Yield Short Term Bond Fund USD | Invesco Global Investment Grade Corporate Bond Fund USD | Invesco Global Total Return (EUR) Bond Fund EUR | Invesco India Bond Fund USD | Invesco Net Zero Global Investment Grade Corporate Bond Fund USD |
|---|-----------------|--|--|---|--|---|--|
| | Notes | | | | | | |
| ASSETS | | | | | | | |
| Investments at market value | 2(b) | 51,802,662 | 72,752,905 | 1,098,023,700 | 1,598,655,323 | 240,727,264 | 14,963,271 |
| CURRENT ASSETS | | | | | | | |
| Due from brokers | | 2,876,926 | – | 1,783,914 | – | – | – |
| Receivable for Shares issued | | 189,360 | 2,250,031 | 8,113,690 | 2,251,766 | 624,221 | – |
| Other debtors | 2(w),25&26 | 660,757 | 913,688 | 15,570,943 | 21,041,379 | 3,169,197 | 246,500 |
| Bank balances | | 410,801 | 273,479 | 9,536,461 | 27,011,908 | 6,694,313 | 157,283 |
| Margin account | 9,10,13,14&2(t) | 582,062 | – | 3,294,011 | 452,754 | – | 54,346 |
| Cash collateral | 20 | – | – | – | 1,310,000 | – | – |
| Unrealised gain on forward foreign exchange contracts | 8&2(i) | 370,355 | 90,690 | 2,043,998 | 2,999,043 | 464,945 | 11,770 |
| Unrealised gain on futures contracts | 9&2(j) | 65,819 | – | 168,695 | 214,921 | – | 19,573 |
| Unrealised gain on credit default swaps | 10&2(k) | – | – | – | 1,258,605 | – | – |
| Unrealised gain on inflation linked swaps | 11&2(n) | 165,797 | – | – | – | – | – |
| Unrealised gain on interest rate swaps | 12&2(o) | 663,980 | – | – | – | – | – |
| Unrealised gain on commodity swaps | 13&2(p) | – | – | – | – | – | – |
| Unrealised gain on total return swaps | 14&2(q) | – | – | – | 866,770 | – | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | 7,787 | – | 23,740 | – | – | 178 |
| Total Assets | | 57,796,306 | 76,280,793 | 1,138,559,152 | 1,656,062,469 | 251,679,940 | 15,452,921 |
| CURRENT LIABILITIES | | | | | | | |
| Bank overdraft | | 176,111 | – | 265,401 | 15,616 | 62,322 | – |
| Margin account | 9,10,13,14&2(t) | – | – | – | – | – | – |
| Due to brokers | | 2,509,180 | 1,591,377 | 12,510,425 | – | – | – |
| Payable for Shares redeemed | | 44,871 | 1,685 | 1,283,869 | 5,416,744 | 527,618 | – |
| Other creditors | 2(w)&25 | 101,245 | 32,474 | 359,507 | 621,724 | 229,024 | 28,016 |
| Cash collateral | 20 | – | – | – | 300,000 | – | – |
| Unrealised loss on forward foreign exchange contracts | 8&2(i) | 255,256 | 119,995 | 906,789 | 5,955,838 | 9,472 | 11,507 |
| Unrealised loss on future contracts | 9&2(j) | 62,368 | – | 610,245 | 259,033 | – | 7,740 |
| Unrealised loss on credit default swaps | 10&2(k) | – | – | – | – | – | – |
| Unrealised loss on inflation linked swaps | 11&2(n) | 16,828 | – | – | – | – | – |
| Unrealised loss on interest rate swaps | 12&2(o) | 553,367 | – | – | – | – | – |
| Unrealised loss on commodity swaps | 13&2(p) | – | – | – | – | – | – |
| Unrealised loss on total return swaps | 14&2(q) | – | – | – | – | – | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | – | – | – | – | – |
| Total Liabilities | | 3,719,226 | 1,745,531 | 15,936,236 | 12,568,955 | 828,436 | 47,263 |
| Net Assets | | 54,077,080 | 74,535,262 | 1,122,622,916 | 1,643,493,514 | 250,851,504 | 15,405,658 |

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Net Assets as at 29 February 2024

| | | Invesco Real Return (EUR) Bond Fund EUR | Invesco Sterling Bond Fund GBP | Invesco Sustainable China Bond Fund USD | Invesco Sustainable Global High Income Fund USD | Invesco Sustainable Multi-Sector Credit Fund EUR | Invesco UK Investment Grade Bond Fund GBP |
|--|-----------------|--|--|--|--|---|--|
| | Notes | | | | | | |
| ASSETS | | | | | | | |
| Investments at market value | 2(b) | 25,654,595 | 715,916,225 | 24,338,689 | 152,210,554 | 51,143,077 | 35,885,334 |
| CURRENT ASSETS | | | | | | | |
| Due from brokers | | – | – | 3,608 | – | – | – |
| Receivable for Shares issued | | 5,399 | 1,262,201 | – | 151,810 | 11,143 | 2,586 |
| Other debtors | 2(w),25&26 | 251,308 | 12,026,899 | 190,903 | 2,101,737 | 539,026 | 515,483 |
| Bank balances | | 284,247 | 3,341,372 | 616,427 | 1,321,437 | 2,097,319 | 785,385 |
| Margin account | 9,10,13,14&2(t) | 66,639 | – | 59,576 | 110,681 | 176,519 | – |
| Cash collateral | 20 | – | – | – | – | – | – |
| Unrealised gain on forward foreign exchange contracts | 8&2(i) | 6,674 | 160,759 | 12,792 | 90,921 | 223,336 | 22,470 |
| Unrealised gain on futures contracts | 9&2(j) | – | – | 5,971 | – | 3,807 | – |
| Unrealised gain on credit default swaps | 10&2(k) | – | – | 12,281 | 427,239 | – | – |
| Unrealised gain on inflation linked swaps | 11&2(n) | – | – | – | – | – | – |
| Unrealised gain on interest rate swaps | 12&2(o) | – | – | – | – | 19,274 | – |
| Unrealised gain on commodity swaps | 13&2(p) | – | – | – | – | – | – |
| Unrealised gain on total return swaps | 14&2(q) | – | – | – | – | – | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | 1,026 | – | – | – | 8,263 | 375 |
| Total Assets | | 26,269,888 | 732,707,456 | 25,240,247 | 156,414,379 | 54,221,764 | 37,211,633 |
| CURRENT LIABILITIES | | | | | | | |
| Bank overdraft | | – | – | – | 57,499 | – | – |
| Margin account | 9,10,13,14&2(t) | – | – | – | – | – | – |
| Due to brokers | | – | 6,275,075 | – | 2,047,391 | 5,298,421 | – |
| Payable for Shares redeemed | | 202,370 | 413,862 | – | 101,792 | 157,663 | 483,256 |
| Other creditors | 2(w)&25 | 36,575 | 168,910 | 32,407 | 111,760 | 48,953 | 34,920 |
| Cash collateral | 20 | – | 40,000 | – | – | – | – |
| Unrealised loss on forward foreign exchange contracts | 8&2(i) | 24,673 | 7,011 | 1,921 | 279,023 | 43,752 | – |
| Unrealised loss on future contracts | 9&2(j) | 39,725 | – | – | – | 29,126 | – |
| Unrealised loss on credit default swaps | 10&2(k) | – | – | 127 | – | – | – |
| Unrealised loss on inflation linked swaps | 11&2(n) | – | – | – | – | – | – |
| Unrealised loss on interest rate swaps | 12&2(o) | – | – | – | – | 25,880 | – |
| Unrealised loss on commodity swaps | 13&2(p) | – | – | – | – | – | – |
| Unrealised loss on total return swaps | 14&2(q) | – | – | – | – | – | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | – | – | – | 12,107 | – |
| Total Liabilities | | 303,343 | 6,904,858 | 34,455 | 2,597,465 | 5,615,902 | 518,176 |
| Net Assets | | 25,966,545 | 725,802,598 | 25,205,792 | 153,816,914 | 48,605,862 | 36,693,457 |

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Net Assets as at 29 February 2024

| | | Invesco USD Ultra-Short Term Debt Fund USD | Invesco US High Yield Bond Fund USD | Invesco US Investment Grade Corporate Bond Fund USD | Invesco Asia Asset Allocation Fund USD | Invesco Global Income Fund EUR | Invesco Pan European High Income Fund EUR |
|--|-----------------|---|--|--|---|--|--|
| | Notes | | | | | | |
| ASSETS | | | | | | | |
| Investments at market value | 2(b) | 79,968,480 | 24,894,203 | 12,176,750 | 155,689,338 | 1,430,087,662 | 5,949,202,452 |
| CURRENT ASSETS | | | | | | | |
| Due from brokers | | – | – | 258,209 | 385,790 | 397,188 | 2,402,498 |
| Receivable for Shares issued | | 51,280 | 18,595 | – | 13,759 | 5,189,963 | 9,982,834 |
| Other debtors | 2(w),25&26 | 559,042 | 369,651 | 190,844 | 622,253 | 15,664,356 | 86,243,461 |
| Bank balances | | 149,721 | 303,472 | 12,499 | 614,177 | 13,464,462 | 232,595,831 |
| Margin account | 9,10,13,14&2(t) | – | – | 26,392 | – | 9,859,535 | – |
| Cash collateral | 20 | – | – | – | – | 880,000 | 5,180,000 |
| Unrealised gain on forward foreign exchange contracts | 8&2(i) | – | 16,276 | 16,943 | 35,647 | 2,478,528 | 3,620,364 |
| Unrealised gain on futures contracts | 9&2(j) | – | – | 10,375 | – | 87,457 | – |
| Unrealised gain on credit default swaps | 10&2(k) | – | – | – | – | – | – |
| Unrealised gain on inflation linked swaps | 11&2(n) | – | – | – | – | – | – |
| Unrealised gain on interest rate swaps | 12&2(o) | – | – | – | – | – | – |
| Unrealised gain on commodity swaps | 13&2(p) | – | – | – | – | – | – |
| Unrealised gain on total return swaps | 14&2(q) | – | – | – | – | – | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | – | – | – | 852,391 | – |
| Total Assets | | 80,728,523 | 25,602,197 | 12,692,012 | 157,360,964 | 1,478,961,542 | 6,289,227,440 |
| CURRENT LIABILITIES | | | | | | | |
| Bank overdraft | | – | 11,297 | – | – | 10 | – |
| Margin account | 9,10,13,14&2(t) | – | – | – | – | – | – |
| Due to brokers | | 327,695 | 319,455 | 289,724 | 978,163 | 1,759,288 | 11,324,585 |
| Payable for Shares redeemed | | 12,031 | 25,500 | 5,430 | 345,072 | 2,888,949 | 16,148,805 |
| Other creditors | 2(w)&25 | 38,831 | 37,665 | 35,012 | 742,131 | 894,826 | 3,334,869 |
| Cash collateral | 20 | – | – | – | – | 770,000 | 1,320,000 |
| Unrealised loss on forward foreign exchange contracts | 8&2(i) | – | 3,423 | 78 | 17,074 | 3,613,631 | 9,178,106 |
| Unrealised loss on future contracts | 9&2(j) | – | – | 1,068 | – | 1,396,483 | – |
| Unrealised loss on credit default swaps | 10&2(k) | – | – | – | – | 3,865,758 | – |
| Unrealised loss on inflation linked swaps | 11&2(n) | – | – | – | – | – | – |
| Unrealised loss on interest rate swaps | 12&2(o) | – | – | – | – | – | – |
| Unrealised loss on commodity swaps | 13&2(p) | – | – | – | – | – | – |
| Unrealised loss on total return swaps | 14&2(q) | – | – | – | – | – | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | – | – | – | – | – |
| Total Liabilities | | 378,557 | 397,340 | 331,312 | 2,082,440 | 15,188,945 | 41,306,365 |
| Net Assets | | 80,349,966 | 25,204,857 | 12,360,700 | 155,278,524 | 1,463,772,597 | 6,247,921,075 |

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Net Assets as at 29 February 2024

| | | Invesco Sustainable Allocation Fund EUR | Invesco Sustainable Global Income Fund EUR | Invesco Balanced-Risk Allocation Fund EUR | Invesco Balanced-Risk Allocation 12% Fund ³ EUR | Invesco Balanced-Risk Select Fund EUR | Invesco Global Targeted Returns Fund EUR |
|--|-----------------|---|--|---|--|---|---|
| Notes | | | | | | | |
| ASSETS | | | | | | | |
| Investments at market value | 2(b) | 52,477,548 | 25,969,270 | 1,024,091,201 | 13,779,338 | 104,309,436 | 18,969,243 |
| CURRENT ASSETS | | | | | | | |
| Due from brokers | | – | – | – | – | – | 20,254,850 |
| Receivable for Shares issued | | 363,912 | 50,262 | 183,664 | 100 | 99 | 1,105 |
| Other debtors | 2(w),25&26 | 239,350 | 318,387 | 1,375,803 | 33,261 | 144,926 | 482,001 |
| Bank balances | | 3,235,104 | 204,276 | 114,582,679 | 2,643,297 | 3,462,158 | 69,455,064 |
| Margin account | 9,10,13,14&2(t) | 1,057,198 | 9,735 | 8,044,711 | 209,251 | 773,418 | 8,353,638 |
| Cash collateral | 20 | – | – | 1,450,000 | – | 270,000 | 310,000 |
| Unrealised gain on forward foreign exchange contracts | 8&2(i) | 292,127 | 31,608 | 1,880,668 | 34,854 | 193,446 | 881,553 |
| Unrealised gain on futures contracts | 9&2(j) | 1,815 | 1,138 | 17,986,863 | 633,104 | 1,797,866 | 691,346 |
| Unrealised gain on credit default swaps | 10&2(k) | – | – | – | – | – | 2,663,913 |
| Unrealised gain on inflation linked swaps | 11&2(n) | – | – | – | – | – | 2,168,129 |
| Unrealised gain on interest rate swaps | 12&2(o) | – | – | – | – | – | 7,106,859 |
| Unrealised gain on commodity swaps | 13&2(p) | – | – | 3,016,532 | 77,136 | 102,929 | – |
| Unrealised gain on total return swaps | 14&2(q) | – | – | 6,113,687 | – | 639,756 | 723,789 |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | – | 4,110,081 | – | 407,424 | 1,199,276 |
| Total Assets | | 57,667,054 | 26,584,676 | 1,182,835,889 | 17,410,341 | 112,101,458 | 133,260,766 |
| CURRENT LIABILITIES | | | | | | | |
| Bank overdraft | | – | – | – | – | – | 95 |
| Margin account | 9,10,13,14&2(t) | – | – | – | – | – | 6,943,467 |
| Due to brokers | | – | 199,692 | – | 1 | – | – |
| Payable for Shares redeemed | | 58,782 | – | 4,133,041 | 48,669 | 1,371,581 | 1,072,147 |
| Other creditors | 2(w)&25 | 66,431 | 67,027 | 598,581 | 56,424 | 177,760 | 141,204 |
| Cash collateral | 20 | – | – | 11,540,000 | – | 510,000 | 1,210,000 |
| Unrealised loss on forward foreign exchange contracts | 8&2(i) | 652 | 47,052 | 3,661,477 | 26,404 | 199,318 | 1,612,370 |
| Unrealised loss on future contracts | 9&2(j) | 542,824 | – | 4,158,645 | 92,205 | 411,096 | 2,506,422 |
| Unrealised loss on credit default swaps | 10&2(k) | – | – | – | – | – | 1,262,539 |
| Unrealised loss on inflation linked swaps | 11&2(n) | – | – | – | – | – | 1,737,367 |
| Unrealised loss on interest rate swaps | 12&2(o) | – | – | – | – | – | 2,790,847 |
| Unrealised loss on commodity swaps | 13&2(p) | – | – | 5,887,035 | 139,571 | 462,745 | 55,269 |
| Unrealised loss on total return swaps | 14&2(q) | – | – | 45,614 | – | 6,256 | – |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | – | – | – | – | 25,781 |
| Total Liabilities | | 668,689 | 313,771 | 30,024,393 | 363,274 | 3,138,756 | 19,357,508 |
| Net Assets | | 56,998,365 | 26,270,905 | 1,152,811,496 | 17,047,067 | 108,962,702 | 113,903,258 |

³Effective 8 August 2023, Invesco Macro Allocation Strategy Fund repositioned and was renamed to Invesco Balanced-Risk Allocation 12% Fund.

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Net Assets as at 29 February 2024

| | Notes | Invesco Global Targeted Returns Select Fund ² EUR | Invesco Fixed Maturity Global Debt 2024 Fund ² USD | 29.02.2024 ^Combined- Net Assets USD Equiv. USD |
|---|-----------------|---|--|---|
| ASSETS | | | | |
| Investments at market value | 2(b) | – | – | 35,570,934,649 |
| CURRENT ASSETS | | | | |
| Due from brokers | | – | – | 96,110,332 |
| Receivable for Shares issued | | – | – | 83,529,378 |
| Other debtors | 2(w),25&26 | – | – | 301,725,479 |
| Bank balances | | 159,020 | 14,767 | 755,916,906 |
| Margin account | 9,10,13,14&2(t) | 1,750 | – | 48,072,609 |
| Cash collateral | 20 | – | – | 14,124,541 |
| Unrealised gain on forward foreign exchange contracts | 8&2(i) | – | – | 29,291,506 |
| Unrealised gain on futures contracts | 9&2(j) | – | – | 24,543,566 |
| Unrealised gain on credit default swaps | 10&2(k) | – | – | 4,707,478 |
| Unrealised gain on inflation linked swaps | 11&2(n) | – | – | 2,706,186 |
| Unrealised gain on interest rate swaps | 12&2(o) | – | – | 16,474,157 |
| Unrealised gain on commodity swaps | 13&2(p) | – | – | 3,463,391 |
| Unrealised gain on total return swaps | 14&2(q) | – | – | 9,040,408 |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | – | 10,657,220 |
| Total Assets | | 160,770 | 14,767 | 36,971,297,806 |
| CURRENT LIABILITIES | | | | |
| Bank overdraft | | – | – | 30,569,930 |
| Margin account | 9,10,13,14&2(t) | – | – | 7,630,544 |
| Due to brokers | | – | – | 122,484,942 |
| Payable for Shares redeemed | | – | – | 126,354,415 |
| Other creditors | 2(w)&25 | 160,770 | 14,767 | 41,428,507 |
| Cash collateral | 20 | – | – | 18,348,479 |
| Unrealised loss on forward foreign exchange contracts | 8&2(i) | – | – | 41,976,719 |
| Unrealised loss on future contracts | 9&2(j) | – | – | 13,122,204 |
| Unrealised loss on credit default swaps | 10&2(k) | – | – | 7,032,915 |
| Unrealised loss on inflation linked swaps | 11&2(n) | – | – | 1,918,298 |
| Unrealised loss on interest rate swaps | 12&2(o) | – | – | 8,697,067 |
| Unrealised loss on commodity swaps | 13&2(p) | – | – | 7,090,846 |
| Unrealised loss on total return swaps | 14&2(q) | – | – | 56,199 |
| Options/swaptions written at market value | 15,2(r)&2(s) | – | – | 2,878,907 |
| Total Liabilities | | 160,770 | 14,767 | 429,589,973 |
| Net Assets | | – | – | 36,541,707,832 |

² Invesco Global Targeted Returns Select Fund was put into liquidation on 30 October 2023.

² Invesco Fixed Maturity Global Debt 2024 Fund was put into liquidation on 16 August 2023.

[^] Combined aggregate of all sub-funds. Investments by one sub-fund into another are not eliminated, and are thus accounted twice in the combined figures. See Note 2(w) on the Notes to the Financial Statements.

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Comparative Net Asset Values for the year ended 29 February 2024

| | | 29 February 2024 | | | 28 February 2023 | | | 28 February 2022 | | |
|--|-----|---------------------|-----------|----------|---------------------|-----------|----------|---------------------|-----------|----------|
| | | Total NAV | Number | NAV per | Total NAV | Number | NAV per | Total NAV | Number | NAV per |
| | | in sub-fund | of Shares | Share in | in sub-fund | of Shares | Share in | in sub-fund | of Shares | Share in |
| | | currency | in issue | Share | currency | in issue | Share | currency | in issue | Share |
| | | Total | in issue | class | Total | in issue | class | Total | in issue | class |
| | | | | currency | | | currency | | | currency |
| Invesco Developed Small and Mid-Cap Equity Fund (USD) | | | | | | | | | | |
| A-SD | USD | 1,688,749 | 18,640 | 90.597 | 1,924,431 | 21,954 | 87.657 | 2,324,939 | 25,361 | 91.676 |
| A-Acc | USD | 55,823,912 | 610,874 | 91.384 | 55,832,144 | 632,193 | 88.315 | 58,991,075 | 640,046 | 92.167 |
| A (EUR Hgd)-Acc | EUR | 2,636,755 | 111,965 | 21.736 | 3,070,172 | 134,050 | 21.591 | 3,739,113 | 141,259 | 23.635 |
| C-Acc | USD | 692,183 | 6,270 | 110.388 | 905,292 | 8,550 | 105.881 | 1,240,008 | 11,307 | 109.670 |
| E (EUR)-Acc | EUR | 9,572,715 | 279,574 | 31.603 | 9,933,669 | 298,248 | 31.398 | 11,490,641 | 328,435 | 31.239 |
| R-Acc | USD | 3,620,512 | 48,902 | 74.036 | 3,505,950 | 48,658 | 72.054 | 3,790,069 | 50,051 | 75.725 |
| S-Acc | USD | 26,958,041 | 2,016,318 | 13.370 | 25,774,508 | 2,016,700 | 12.781 | 18,478,513 | 1,400,700 | 13.192 |
| Z-Acc | USD | 1,270,767 | 61,528 | 20.653 | 1,256,501 | 63,558 | 19.769 | 1,189,972 | 58,199 | 20.447 |
| Z (EUR Hgd)-Acc | EUR | 11,760 | 1,028 | 10.556 | 11,332 | 1,028 | 10.389 | 12,974 | 1,028 | 11.266 |
| Invesco Developing Markets Equity Fund (USD) | | | | | | | | | | |
| A (EUR Hgd)-Gross-AD | EUR | 2,036 | 237 | 7.946 | 8,126 | 937 | 8.174 | 9,973 | 919 | 9.694 |
| A-Acc | USD | 5,462,085 | 551,341 | 9.907 | 20,442,804 | 2,093,428 | 9.765 | 21,565,880 | 1,985,768 | 10.860 |
| A (CHF Hgd)-Acc | CHF | 2,015 | 216 | 8.208 | 8,974 | 994 | 8.465 | 10,614 | 994 | 9.837 |
| A (EUR Hgd)-Acc | EUR | 92,430 | 10,187 | 8.374 | 94,566 | 10,542 | 8.457 | 111,368 | 10,103 | 9.843 |
| C (EUR Hgd)-Gross-AD | EUR | 2,040 | 229 | 8.238 | 8,354 | 937 | 8.405 | 10,166 | 918 | 9.885 |
| C-Acc | USD | 3,599,224 | 350,361 | 10.273 | 3,991,985 | 397,419 | 10.045 | 6,126,923 | 552,714 | 11.085 |
| C (EUR Hgd)-Acc | EUR | 2,040 | 217 | 8.671 | 8,341 | 904 | 8.695 | 10,164 | 904 | 10.037 |
| S-Acc | USD | 2,067 | 199 | 10.384 | 93,536,317 | 9,231,115 | 10.133 | 108,029,891 | 9,687,035 | 11.152 |
| Z (EUR Hgd)-Gross-AD | EUR | 2,042 | 227 | 8.287 | 8,395 | 938 | 8.441 | 10,200 | 918 | 9.918 |
| Z-Acc | USD | 2,069 | 200 | 10.356 | 7,071 | 700 | 10.102 | 15,110,225 | 1,358,020 | 11.127 |
| Z (CHF Hgd)-Acc | CHF | 2,017 | 208 | 8.553 | 9,273 | 994 | 8.746 | 10,864 | 994 | 10.068 |
| Z (EUR)-Acc | EUR | 17,476,122 | 1,616,860 | 9.976 | 17,622,568 | 1,669,863 | 9.949 | 11,508,260 | 989,981 | 10.380 |
| Z (EUR Hgd)-Acc | EUR | 2,040 | 216 | 8.722 | 8,384 | 904 | 8.741 | 10,202 | 904 | 10.074 |
| Z (GBP)-Acc | GBP | 38,946 | 3,191 | 9.648 | 41,170 | 3,455 | 9.851 | 49,892 | 3,801 | 9.799 |
| Z (GBP Hgd)-Acc | GBP | 2,063 | 179 | 9.113 | 8,729 | 802 | 9.002 | 10,951 | 802 | 10.198 |
| Invesco Developing Markets Equity (Customised) Fund (USD)² | | | | | | | | | | |
| A (NOK)-Acc | NOK | - | - | - | - | - | - | 85,621,175 | 7,058,635 | 107.863 |
| C (NOK)-Acc | NOK | - | - | - | - | - | - | 6,930,861 | 562,055 | 109.653 |
| S-Acc | USD | - | - | - | - | - | - | 7,807 | 700 | 11.152 |
| Z-Acc | USD | - | - | - | - | - | - | 5,569 | 700 | 7.955 |
| Z (NOK)-Acc | NOK | - | - | - | - | - | - | 5,453 | 581 | 83.495 |
| Invesco Emerging Markets Equity Fund (USD) | | | | | | | | | | |
| A-AD | USD | 23,523,012 | 423,323 | 55.568 | 21,966,611 | 427,670 | 51.363 | 24,040,194 | 422,286 | 56.929 |
| A-Acc | USD | 2,078 | 202 | 10.276 | - | - | - | - | - | - |
| A (HKD)-Acc | HKD | 2,079 | 150 | 108.263 | - | - | - | - | - | - |
| C-AD | USD | 15,625,697 | 249,687 | 62.581 | 15,747,797 | 272,302 | 57.832 | 19,770,719 | 308,290 | 64.130 |
| C (EUR)-Gross-AD | EUR | 40,171 | 2,719 | 13.635 | 110,157 | 7,949 | 13.064 | 225,103 | 14,360 | 13.996 |
| C-Acc | USD | 8,125,854 | 923,730 | 8.797 | 728,019 | 92,037 | 7.910 | 6,075 | 700 | 8.678 |
| C (EUR)-Acc | EUR | 3,304,440 | 272,605 | 11.188 | 7,228 | 663 | 10.276 | - | - | - |
| I (EUR)-Acc | EUR | 28,913,790 | 2,452,434 | 10.882 | - | - | - | - | - | - |
| S-Acc | USD | 2,084 | 179 | 11.628 | 7,283 | 700 | 10.404 | - | - | - |
| S (EUR)-Acc | EUR | 3,777,266 | 309,857 | 11.251 | 7,237 | 663 | 10.288 | - | - | - |
| T11-Acc | USD | 48,807,764 | 4,168,111 | 11.710 | 9,383,783 | 900,700 | 10.418 | - | - | - |
| Z-AD | USD | 12,419,089 | 788,256 | 15.755 | 985,515 | 67,693 | 14.559 | 1,119,244 | 69,184 | 16.178 |
| Z (EUR)-Acc | EUR | 2,083 | 184 | 10.466 | - | - | - | - | - | - |
| Invesco Emerging Markets Select Equity Fund (USD)² | | | | | | | | | | |
| A-AD | USD | - | - | - | 21,301,663 | 1,425,898 | 14.939 | 26,470,154 | 1,457,163 | 18.166 |
| A (HKD)-Acc | HKD | - | - | - | 23,170 | 3,659 | 49.703 | 46,203 | 6,001 | 60.167 |
| C-AD | USD | - | - | - | 2,549,847 | 151,123 | 16.873 | 8,819,374 | 429,854 | 20.517 |
| S-Acc | USD | - | - | - | - | - | - | 5,705 | 700 | 8.150 |
| Z-AD | USD | - | - | - | 446,711 | 76,974 | 5.803 | 3,677,959 | 520,887 | 7.061 |
| Z (GBP)-Acc | GBP | - | - | - | - | - | - | 6,190 | 523 | 8.842 |
| Invesco Global Equity Fund (USD)² | | | | | | | | | | |
| A (EUR Hgd)-Gross-AD | EUR | - | - | - | - | - | - | 12,886 | 912 | 12.616 |
| A-Acc | USD | - | - | - | - | - | - | 808,575 | 58,686 | 13.778 |
| A (CHF Hgd)-Acc | CHF | - | - | - | - | - | - | 27,385 | 1,994 | 12.654 |
| A (EUR)-Acc | EUR | - | - | - | - | - | - | 15,688 | 1,024 | 13.685 |
| A (EUR Hgd)-Acc | EUR | - | - | - | - | - | - | 267,714 | 18,791 | 12.721 |
| C (EUR Hgd)-Gross-AD | EUR | - | - | - | - | - | - | 13,125 | 912 | 12.850 |
| C-Acc | USD | - | - | - | - | - | - | 9,834 | 700 | 14.049 |
| C (EUR Hgd)-Acc | EUR | - | - | - | - | - | - | 13,122 | 904 | 12.957 |
| S-Acc | USD | - | - | - | - | - | - | 1,680,095 | 119,183 | 14.097 |
| Z (EUR Hgd)-Gross-AD | EUR | - | - | - | - | - | - | 13,157 | 912 | 12.881 |
| Z-Acc | USD | - | - | - | - | - | - | 11,402 | 810 | 14.085 |
| Z (CHF Hgd)-Acc | CHF | - | - | - | - | - | - | 13,938 | 994 | 12.917 |
| Z (EUR)-Acc | EUR | - | - | - | - | - | - | 9,429 | 633 | 13.301 |
| Z (EUR Hgd)-Acc | EUR | - | - | - | - | - | - | 13,154 | 904 | 12.989 |
| Z (GBP)-Acc | GBP | - | - | - | - | - | - | 9,434 | 561 | 12.549 |
| Z (GBP Hgd)-Acc | GBP | - | - | - | - | - | - | 14,074 | 802 | 13.106 |

² Invesco Developing Markets Equity (Customised) Fund was put into liquidation on 18 March 2022.

² Invesco Emerging Markets Select Equity Fund was put into liquidation on 8 August 2023.

² Invesco Global Equity Fund was put into liquidation on 21 November 2022.

Invesco Funds

Comparative Net Asset Values for the year ended 29 February 2024

| | | 29 February 2024 | | | 28 February 2023 | | | 28 February 2022 | | |
|--|-----|------------------|------------|----------|------------------|------------|----------|------------------|-----------|----------|
| | | Total NAV | Number | NAV per | Total NAV | Number | NAV per | Total NAV | Number | NAV per |
| | | in sub-fund | of Shares | Share in | in sub-fund | of Shares | Share in | in sub-fund | of Shares | Share in |
| | | currency | in issue | Share | currency | in issue | Share | currency | in issue | Share |
| | | Total | in issue | class | Total | in issue | class | Total | in issue | class |
| | | | | currency | | | currency | | | currency |
| Invesco Global Equity Income Fund (USD) | | | | | | | | | | |
| A (EUR)-AD | EUR | 7,482,122 | 349,691 | 19.748 | 5,469,193 | 305,497 | 16.877 | 6,446,473 | 372,393 | 15.457 |
| A-Gross-MD | USD | 1,411,518 | 102,959 | 13.709 | 369,479 | 31,629 | 11.681 | 436,383 | 37,805 | 11.543 |
| A-MD1 | USD | 8,105,815 | 707,435 | 11.458 | 4,579,786 | 459,135 | 9.975 | 4,505,226 | 444,747 | 10.130 |
| A (AUD Hgd)-MD1 | AUD | 2,603,915 | 405,517 | 9.881 | 330,695 | 55,793 | 8.806 | 3,980,003 | 599,547 | 9.200 |
| A (HKD)-MD1 | HKD | 2,184 | 163 | 104.661 | 6,730 | 577 | 91.513 | 6,506 | 547 | 92.901 |
| A (RMB Hgd)-MD1 | CNH | 2,153 | 163 | 95.502 | 8,831 | 705 | 87.149 | 9,510 | 647 | 92.784 |
| A-SD | USD | 12,184,309 | 500,284 | 24.355 | 9,926,088 | 485,767 | 20.434 | 10,303,291 | 519,199 | 19.845 |
| A-Acc | USD | 218,573,975 | 2,029,721 | 107.687 | 171,414,276 | 1,911,168 | 89.691 | 173,051,125 | 1,995,687 | 86.713 |
| A (EUR)-Acc | EUR | 99,362 | 7,614 | 12.045 | - | - | - | - | - | - |
| A (EUR Hgd)-Acc | EUR | 5,444,461 | 238,049 | 21.109 | 4,626,791 | 242,102 | 18.016 | 3,553,710 | 174,330 | 18.202 |
| C-Acc | USD | 60,493,490 | 465,993 | 129.816 | 51,998,448 | 484,443 | 107.337 | 16,088,602 | 156,164 | 103.024 |
| C (EUR Hgd)-Acc | EUR | 174,745 | 9,886 | 16.314 | 97,018 | 6,614 | 13.827 | 70,412 | 4,533 | 13.868 |
| E (EUR)-Acc | EUR | 24,579,988 | 756,418 | 29.992 | 18,063,645 | 662,957 | 25.686 | 16,857,179 | 635,641 | 23.680 |
| I (EUR)-MD | EUR | 7,285,139 | 566,237 | 11.875 | 7,050 | 655 | 10.147 | - | - | - |
| I (EUR Hgd)-MD | EUR | 2,160 | 153 | 13.070 | 69,202,457 | 5,823,757 | 11.202 | - | - | - |
| R-Acc | USD | 7,254,115 | 85,486 | 84.858 | 5,416,615 | 76,050 | 71.224 | 8,002,982 | 115,329 | 69.392 |
| S-Acc | USD | 213,461,117 | 17,441,244 | 12.239 | 127,711,332 | 12,644,118 | 10.100 | 6,777 | 700 | 9.682 |
| Z-SD | USD | 982,759 | 54,519 | 18.026 | 210,023 | 13,891 | 15.119 | 223,476 | 15,245 | 14.659 |
| Z-Acc | USD | 3,978,121 | 185,010 | 21.502 | 3,137,757 | 176,570 | 17.771 | 145,120,147 | 8,509,746 | 17.053 |
| Z (EUR)-AD | EUR | 2,597,121 | 106,337 | 22.542 | 184,441 | 9,029 | 19.257 | 195,875 | 9,913 | 17.643 |
| Invesco Global Equity Income Advantage Fund (USD)¹ | | | | | | | | | | |
| A (EUR)-AD | EUR | 2,168 | 173 | 11.536 | 6,949 | 655 | 10.002 | - | - | - |
| A-MD1 | USD | 2,209 | 196 | 11.250 | 7,393 | 721 | 10.250 | - | - | - |
| A (AUD Hgd)-MD1 | AUD | 1,998 | 304 | 10.112 | - | - | - | - | - | - |
| A (EUR Hgd)-MD1 | EUR | 2,017 | 184 | 10.112 | - | - | - | - | - | - |
| A (GBP Hgd)-MD1 | GBP | 2,018 | 158 | 10.114 | - | - | - | - | - | - |
| A (HKD)-MD1 | HKD | 2,207 | 154 | 112.067 | 7,356 | 563 | 102.525 | - | - | - |
| A (RMB Hgd)-MD1 | CNH | 2,188 | 147 | 107.375 | 9,967 | 687 | 100.917 | - | - | - |
| A (SGD Hgd)-MD1 | SGD | 2,206 | 273 | 10.866 | 10,835 | 1,442 | 10.131 | - | - | - |
| A-Acc | USD | 2,164 | 174 | 12.432 | 7,393 | 700 | 10.562 | - | - | - |
| C-Acc | USD | 331,880 | 26,446 | 12.549 | 280,443 | 26,446 | 10.604 | - | - | - |
| C-MD | USD | 2,367 | 221 | 10.727 | - | - | - | - | - | - |
| C (HKD)-MD | HKD | 2,166 | 158 | 107.609 | - | - | - | - | - | - |
| I-Acc | USD | 53,919,669 | 4,234,786 | 12.733 | 63,863,272 | 5,988,996 | 10.663 | - | - | - |
| S (EUR Hgd)-MD | EUR | 2,174 | 196 | 10.251 | 7,110 | 705 | 9.507 | - | - | - |
| Z-Acc | USD | 2,170 | 172 | 12.584 | 7,428 | 700 | 10.611 | - | - | - |
| Z (EUR)-AD | EUR | 2,169 | 172 | 11.610 | 6,950 | 655 | 10.004 | - | - | - |
| Z (GBP)-Acc | GBP | 2,164 | 156 | 10.946 | - | - | - | - | - | - |
| Z (GBP)-MD | GBP | 2,200 | 162 | 10.760 | - | - | - | - | - | - |
| Invesco Global Focus Equity Fund (USD) | | | | | | | | | | |
| A-AD | USD | 38,593,016 | 4,161,075 | 9.275 | 29,385,849 | 4,347,913 | 6.759 | 37,215,257 | 4,595,917 | 8.097 |
| A (EUR Hgd)-AD | EUR | 72,744 | 7,851 | 8.552 | 34,856 | 5,150 | 6.381 | 73,194 | 8,124 | 8.045 |
| A (EUR Hgd)-Gross-AD | EUR | 700,557 | 44,481 | 14.536 | 539,701 | 46,732 | 10.887 | 421,576 | 27,390 | 13.743 |
| A-Acc | USD | 27,666,784 | 1,651,288 | 16.755 | 20,572,234 | 1,684,960 | 12.209 | 23,422,402 | 1,601,169 | 14.628 |
| A (CHF Hgd)-Acc | CHF | 2,301 | 143 | 14.193 | 11,477 | 994 | 10.826 | 14,753 | 994 | 13.672 |
| A (EUR)-Acc | EUR | 2,168,095 | 176,542 | 11.335 | 635,363 | 71,013 | 8.435 | 601,151 | 56,072 | 9.573 |
| A (EUR Hgd)-Acc | EUR | 9,993,714 | 629,728 | 14.647 | 7,366,340 | 635,151 | 10.933 | 9,630,622 | 624,161 | 13.777 |
| C-AD | USD | 1,164,488 | 123,324 | 9.443 | 903,634 | 132,314 | 6.829 | 1,199,706 | 147,726 | 8.121 |
| C (EUR Hgd)-Gross-AD | EUR | 2,333 | 143 | 15.014 | 10,777 | 909 | 11.174 | 14,229 | 908 | 13.999 |
| C-Acc | USD | 16,834,819 | 972,053 | 17.319 | 7,038,937 | 561,775 | 12.530 | 15,778,511 | 1,058,894 | 14.901 |
| C-QD | USD | 30,704 | 3,250 | 9.447 | 31,788 | 4,653 | 6.831 | 37,801 | 4,653 | 8.123 |
| C (EUR Hgd)-Acc | EUR | 2,330 | 142 | 15.112 | 10,761 | 904 | 11.219 | 14,210 | 904 | 14.032 |
| E-Acc | USD | 2,354 | 276 | 8.520 | 4,367 | 700 | 6.238 | 5,258 | 700 | 7.512 |
| E (EUR)-Acc | EUR | 3,326,638 | 255,168 | 12.033 | 1,866,233 | 195,467 | 9.001 | 2,010,116 | 174,843 | 10.265 |
| E (EUR Hgd)-Acc | EUR | 367,366 | 40,145 | 8.446 | 253,689 | 37,742 | 6.337 | 469,855 | 52,251 | 8.029 |
| I-Acc | USD | 2,364 | 213 | 11.076 | 5,559 | 700 | 7.941 | 6,551 | 700 | 9.359 |
| R (EUR)-Acc | EUR | 838,099 | 69,893 | 11.067 | 426,897 | 48,511 | 8.296 | 296,836 | 27,952 | 9.482 |
| R (EUR Hgd)-Acc | EUR | 275,722 | 30,276 | 8.405 | 175,390 | 26,159 | 6.321 | 299,533 | 33,343 | 8.021 |
| S-Acc | USD | 4,406 | 253 | 17.438 | 8,819 | 700 | 12.599 | 10,473 | 700 | 14.961 |
| Z-AD | USD | 87,441 | 9,237 | 9.466 | 397,159 | 58,072 | 6.839 | 484,589 | 59,645 | 8.125 |
| Z (EUR Hgd)-Gross-AD | EUR | 2,331 | 143 | 15.059 | 10,814 | 909 | 11.213 | 14,264 | 908 | 14.033 |
| Z-Acc | USD | 119,256 | 7,009 | 17.015 | 253,983 | 20,700 | 12.270 | 393,544 | 27,000 | 14.576 |
| Z (CHF Hgd)-Acc | CHF | 2,307 | 138 | 14.733 | 11,815 | 994 | 11.144 | 15,058 | 994 | 13.955 |
| Z (EUR)-Acc | EUR | 741,742 | 38,322 | 17.865 | 417,792 | 29,874 | 13.184 | 647,099 | 38,945 | 14.836 |
| Z (EUR Hgd)-Acc | EUR | 9,270 | 562 | 15.214 | 8,991 | 752 | 11.265 | 11,860 | 752 | 14.076 |
| Z (GBP)-Acc | GBP | 123,459 | 5,835 | 16.724 | 14,343 | 938 | 12.646 | 26,320 | 1,449 | 13.565 |
| Z (GBP Hgd)-Acc | GBP | 2,353 | 118 | 15.746 | 11,202 | 802 | 11.552 | 15,329 | 802 | 14.274 |

¹ Invesco Global Equity Income Advantage Fund launched on 5 July 2022.

Invesco Funds

Comparative Net Asset Values for the year ended 29 February 2024

| | | 29 February 2024 | | | 28 February 2023 | | | 28 February 2022 | | |
|--|-----|--------------------------------------|---------------------------------|---|--------------------------------------|---------------------------------|---|--------------------------------------|---------------------------------|---|
| | | Total NAV in sub-fund currency | Number of Shares in issue | NAV per Share in Share class currency | Total NAV in sub-fund currency | Number of Shares in issue | NAV per Share in Share class currency | Total NAV in sub-fund currency | Number of Shares in issue | NAV per Share in Share class currency |
| | | Total | | | Total | | | Total | | |
| Invesco Global Small Cap Equity Fund (USD) | | | | | | | | | | |
| A-AD | USD | 88,499,464 | 442,965 | 199.789 | 87,518,846 | 471,459 | 185.634 | 98,330,145 | 488,065 | 201.469 |
| A (EUR)-AD | EUR | 1,263,825 | 58,206 | 20.040 | 1,235,869 | 61,261 | 19.018 | 1,300,207 | 59,384 | 19.550 |
| A-Acc | USD | 4,599,545 | 521,721 | 8.816 | 4,745,385 | 579,342 | 8.191 | 6,224 | 700 | 8.891 |
| A (EUR)-Acc | EUR | - | - | - | - | - | - | 6,207 | 591 | 9.384 |
| A (EUR Hgd)-Acc | EUR | - | - | - | - | - | - | 8,330 | 844 | 8.816 |
| C-AD | USD | 173,871,696 | 774,947 | 224.366 | 151,719,583 | 730,290 | 207.752 | 126,527,641 | 564,534 | 224.128 |
| I (EUR)-Acc | EUR | 2,209 | 189 | 10.812 | 6,994 | 655 | 10.067 | - | - | - |
| I (EUR Hgd)-Acc | EUR | 2,179 | 183 | 10.973 | 7,432 | 682 | 10.274 | - | - | - |
| S-AD | USD | 49,380,766 | 3,576,003 | 13.809 | 45,720,274 | 3,576,565 | 12.783 | 49,314,493 | 3,576,561 | 13.788 |
| Z-AD | USD | 6,994,760 | 359,842 | 19.438 | 5,933,907 | 329,706 | 17.998 | 6,970,585 | 359,170 | 19.407 |
| Z-Acc | USD | 2,101,775 | 232,971 | 9.022 | 1,296,231 | 155,925 | 8.313 | 6,258 | 700 | 8.940 |
| Z (EUR)-AD | EUR | 4,004,150 | 261,985 | 14.107 | 4,010,388 | 283,405 | 13.340 | 4,252,327 | 278,682 | 13.625 |
| Z (EUR)-Acc | EUR | 648,796 | 23,996 | 24.955 | 677,544 | 27,202 | 23.481 | 789,407 | 29,451 | 23.933 |
| Z (EUR Hgd)-Acc | EUR | - | - | - | - | - | - | 8,375 | 844 | 8.864 |
| Invesco Responsible Emerging Markets Innovators Equity Fund (USD)² | | | | | | | | | | |
| A (EUR Hgd)-Gross-AD | EUR | - | - | - | - | - | - | 9,565 | 915 | 9.335 |
| A-Acc | USD | - | - | - | - | - | - | 259,001 | 24,906 | 10.399 |
| A (EUR Hgd)-Acc | EUR | - | - | - | - | - | - | 148,277 | 14,015 | 9.447 |
| C (EUR Hgd)-Gross-AD | EUR | - | - | - | - | - | - | 9,768 | 915 | 9.537 |
| C (EUR Hgd)-Acc | EUR | - | - | - | - | - | - | 9,765 | 904 | 9.642 |
| S-Acc | USD | - | - | - | - | - | - | 7,605,879 | 710,423 | 10.706 |
| Z (EUR Hgd)-Gross-AD | EUR | - | - | - | - | - | - | 9,811 | 915 | 9.579 |
| Z-Acc | USD | - | - | - | - | - | - | 7,106 | 700 | 10.151 |
| Z (EUR Hgd)-Acc | EUR | - | - | - | - | - | - | 9,808 | 904 | 9.685 |
| Z (GBP)-Acc | GBP | - | - | - | - | - | - | 4,549 | 348 | 9.769 |
| Z (GBP Hgd)-Acc | GBP | - | - | - | - | - | - | 10,546 | 802 | 9.821 |
| Invesco Sustainable Emerging Markets Structured Equity Fund (USD)² | | | | | | | | | | |
| A-Acc | USD | - | - | - | - | - | - | 1,155,408 | 89,938 | 12.847 |
| A (EUR Hgd)-Acc | EUR | - | - | - | - | - | - | 666,848 | 68,010 | 8.755 |
| C-Acc | USD | - | - | - | - | - | - | 88,867 | 6,433 | 13.815 |
| C (EUR Hgd)-Acc | EUR | - | - | - | - | - | - | 7,501,549 | 712,031 | 9.407 |
| C (GBP Hgd)-Acc | GBP | - | - | - | - | - | - | 1,789,222 | 136,749 | 9.768 |
| E (EUR)-Acc | EUR | - | - | - | - | - | - | 1,997,920 | 164,913 | 10.818 |
| I (EUR Hgd)-Acc | EUR | - | - | - | - | - | - | 9,370 | 849 | 9.855 |
| R-Acc | USD | - | - | - | - | - | - | 150,087 | 12,862 | 11.669 |
| Z-Acc | USD | - | - | - | - | - | - | 6,690 | 700 | 9.557 |
| Invesco Sustainable Global Structured Equity Fund (USD)³ | | | | | | | | | | |
| A-AD | USD | 19,448,448 | 293,506 | 66.263 | 18,993,304 | 331,732 | 57.255 | 21,040,953 | 355,832 | 59.132 |
| A (EUR Hgd)-AD | EUR | 1,830,537 | 144,309 | 11.708 | 1,143,007 | 104,063 | 10.354 | 69,976 | 5,631 | 11.097 |
| A-MD1 | USD | 15,669,538 | 1,621,968 | 9.661 | 19,541,895 | 2,234,273 | 8.746 | 27,351,992 | 2,876,514 | 9.509 |
| A (HKD)-MD1 | HKD | 70,350 | 5,589 | 98.519 | 68,252 | 5,991 | 89.419 | 6,776 | 548 | 96.681 |
| A-Acc | USD | 667,911 | 45,519 | 14.673 | 714,310 | 56,722 | 12.593 | 588,120 | 45,486 | 12.930 |
| A (EUR Hgd)-Acc | EUR | 6,543,403 | 129,726 | 46.555 | 7,280,933 | 167,699 | 40.929 | 8,184,003 | 167,746 | 43.563 |
| C-AD | USD | 31,837,775 | 456,807 | 69.696 | 36,035,976 | 598,476 | 60.213 | 33,537,209 | 539,233 | 62.194 |
| C-Acc | USD | 90,001 | 5,916 | 15.213 | 161,622 | 12,430 | 13.003 | 9,306 | 700 | 13.294 |
| C (EUR Hgd)-Acc | EUR | 14,095,355 | 252,964 | 51.428 | 20,748,055 | 434,444 | 45.021 | 26,681,822 | 498,914 | 47.752 |
| C (GBP Hgd)-Acc | GBP | 5,809,989 | 94,736 | 48.479 | 4,812,036 | 94,903 | 41.922 | 5,579,498 | 94,903 | 43.892 |
| E (EUR)-Acc | EUR | 23,717,631 | 328,359 | 66.667 | 20,913,885 | 335,682 | 58.733 | 21,713,904 | 337,766 | 57.402 |
| I (GBP Hgd)-Acc | GBP | 165,907,071 | 11,553,641 | 11.351 | 143,079,147 | 12,154,435 | 9.733 | - | - | - |
| R-Acc | USD | 632,691 | 44,970 | 14.069 | 610,207 | 50,184 | 12.159 | 527,294 | 41,942 | 12.572 |
| S (EUR Hgd)-AD | EUR | 5,319,869 | 425,310 | 11.545 | 9,761,161 | 900,000 | 10.224 | 71,647,042 | 5,833,601 | 10.966 |
| Z-AD | USD | 217,084 | 15,986 | 13.580 | 187,547 | 15,986 | 11.732 | 241,971 | 19,968 | 12.118 |
| Z-Acc | USD | 65,253 | 4,886 | 13.354 | 57,924 | 5,080 | 11.403 | 55,469 | 4,762 | 11.649 |
| Z (EUR Hgd)-Acc | EUR | 228,914 | 15,461 | 13.666 | 258,442 | 20,381 | 11.954 | 267,926 | 18,898 | 12.659 |
| Invesco Sustainable US Structured Equity Fund (USD)³ | | | | | | | | | | |
| A-Acc | USD | 19,097,251 | 500,113 | 38.186 | 18,198,644 | 558,900 | 32.562 | 18,939,325 | 559,482 | 33.852 |
| A (EUR Hgd)-Acc | EUR | 873,184 | 46,379 | 17.377 | 867,163 | 53,935 | 15.157 | 1,229,380 | 67,323 | 16.305 |
| B-Acc | USD | 2,485,635 | 79,998 | 31.071 | 3,181,219 | 118,873 | 26.762 | 3,200,482 | 113,904 | 28.098 |
| C-Acc | USD | 506,665 | 12,111 | 41.835 | 657,817 | 18,516 | 35.528 | 915,880 | 24,899 | 36.784 |
| C (EUR Hgd)-Acc | EUR | 261,672 | 12,643 | 19.103 | 9,044,575 | 514,055 | 16.586 | 6,715,056 | 337,295 | 17.776 |
| E (EUR)-Acc | EUR | 5,705,229 | 169,893 | 30.995 | 5,399,106 | 187,611 | 27.129 | 5,094,902 | 169,461 | 26.846 |
| R-Acc | USD | 268,173 | 15,079 | 17.785 | 477,289 | 31,252 | 15.272 | 516,818 | 32,329 | 15.986 |
| Z-Acc | USD | 950,697 | 42,902 | 22.160 | 834,803 | 44,403 | 18.801 | 827,762 | 42,567 | 19.446 |
| Z (EUR Hgd)-Acc | EUR | 30,037 | 2,149 | 12.901 | 186,786 | 15,721 | 11.201 | 187,025 | 13,923 | 11.994 |

² Invesco Responsible Emerging Markets Innovators Equity Fund and Invesco Sustainable Emerging Markets Structured Equity Fund were put into liquidation on 21 November 2022.

³ Effective 8 April 2021, Invesco Global Structured Equity Fund changed its name to Invesco Sustainable Global Structured Equity Fund.

³ Effective 14 October 2021, Invesco US Structured Equity Fund changed its name to Invesco Sustainable US Structured Equity Fund.

Invesco Funds

Comparative Net Asset Values for the year ended 29 February 2024

| | | 29 February 2024 | | | 28 February 2023 | | | 28 February 2022 | | |
|--|-----|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|----------------------|---------|
| | | Total NAV | NAV per Share in | Total NAV | NAV per Share in | Total NAV | NAV per Share in | Total NAV | NAV per Share in | |
| | | in sub-fund currency | Share in Share class | in sub-fund currency | Share in Share class | in sub-fund currency | Share in Share class | in sub-fund currency | Share in Share class | |
| | | Total | currency | Total | currency | Total | currency | Total | currency | |
| | | | in issue | | in issue | | in issue | | in issue | |
| Invesco US Value Equity Fund (USD) | | | | | | | | | | |
| A-SD | USD | 2,009,619 | 34,399 | 58.420 | 1,973,049 | 37,291 | 52.910 | 1,842,312 | 34,628 | 53.202 |
| A-Acc | USD | 113,832,374 | 1,819,605 | 62.559 | 122,511,389 | 2,168,477 | 56.497 | 101,888,714 | 1,794,305 | 56.784 |
| C-Acc | USD | 28,289,341 | 370,955 | 76.261 | 47,697,050 | 698,151 | 68.319 | 56,242,945 | 825,672 | 68.118 |
| C-SD | USD | 127,636 | 2,187 | 58.355 | 213,569 | 4,042 | 52.835 | 214,697 | 4,042 | 53.115 |
| E (EUR)-Acc | EUR | 9,511,737 | 249,045 | 35.251 | 13,316,891 | 383,468 | 32.738 | 7,893,259 | 224,606 | 31.379 |
| R-Acc | USD | 5,258,843 | 106,568 | 49.347 | 6,214,774 | 138,399 | 44.905 | 3,601,932 | 79,199 | 45.479 |
| S-Acc | USD | 2,189 | 191 | 11.480 | - | - | - | - | - | - |
| S (GBP Hgd)-Acc | GBP | 2,180 | 149 | 11.605 | 9,319 | 733 | 10.506 | 10,568 | 733 | 10.758 |
| T1 (GBP Hgd)-Acc | GBP | 2,177 | 149 | 11.577 | 9,313 | 733 | 10.499 | 10,565 | 733 | 10.755 |
| Z-Acc | USD | 829,124 | 67,472 | 12.288 | 16,787,307 | 1,524,257 | 11.013 | 6,017,473 | 547,879 | 10.983 |
| Z (GBP)-Acc | GBP | 721,673 | 35,920 | 15.882 | 639,258 | 35,506 | 14.886 | 405,742 | 22,602 | 13.402 |
| Invesco Continental European Equity Fund (EUR)³ | | | | | | | | | | |
| A-AD | EUR | - | - | - | 13,929,886 | 1,187,428 | 11.731 | 13,209,191 | 1,250,773 | 10.561 |
| C-AD | EUR | - | - | - | 16,260,291 | 1,310,081 | 12.412 | 16,236,021 | 1,452,848 | 11.175 |
| C-Acc | EUR | - | - | - | 124,653 | 8,932 | 13.956 | 159,821 | 12,957 | 12.335 |
| E-Acc | EUR | - | - | - | 762,334 | 63,880 | 11.934 | 524,815 | 49,208 | 10.665 |
| Z-Gross-AD | EUR | - | - | - | 249,267 | 20,748 | 12.014 | 227,124 | 20,748 | 10.947 |
| Invesco Continental European Small Cap Equity Fund (EUR)³† | | | | | | | | | | |
| A-AD | EUR | 3,110,852 | 192,473 | 16.163 | 3,444,432 | 214,483 | 16.059 | 4,878,248 | 309,851 | 15.744 |
| A (USD)-AD | USD | 67,162,442 | 217,916 | 333.926 | 76,673,993 | 250,362 | 324.866 | 79,036,905 | 263,241 | 336.258 |
| A-Acc | EUR | 2,033 | 193 | 10.526 | 6,053 | 581 | 10.427 | 5,933 | 581 | 10.221 |
| A (USD Hgd)-Acc | USD | 27,981,262 | 1,217,578 | 24.899 | 34,785,893 | 1,532,854 | 24.073 | 41,964,670 | 2,072,807 | 22.674 |
| C (USD)-AD | USD | 17,180,704 | 48,860 | 380.980 | 22,260,986 | 63,744 | 370.452 | 21,245,464 | 62,364 | 381.529 |
| C-Acc | EUR | 52,592,293 | 3,098,415 | 16.974 | 68,449,418 | 4,087,098 | 16.748 | 101,924,706 | 6,238,852 | 16.337 |
| C (USD Hgd)-Acc | USD | 12,408,285 | 514,741 | 26.118 | 15,118,348 | 638,293 | 25.125 | 15,458,759 | 735,664 | 23.534 |
| S-Acc | EUR | 99,381,894 | 7,349,589 | 13.522 | 108,546,670 | 8,176,077 | 13.276 | 136,930,339 | 10,626,181 | 12.886 |
| Z-AD | EUR | 3,549,382 | 146,705 | 24.194 | 4,811,504 | 200,273 | 24.025 | 9,275,782 | 395,885 | 23.431 |
| Z-Acc | EUR | 5,209,301 | 391,091 | 13.320 | 4,527,678 | 345,368 | 13.110 | 16,543,495 | 1,297,067 | 12.755 |
| Invesco Euro Equity Fund (EUR) | | | | | | | | | | |
| A-AD | EUR | 6,911,203 | 490,528 | 14.089 | 7,986,727 | 604,347 | 13.215 | 8,952,567 | 737,822 | 12.134 |
| A-Acc | EUR | 197,954,258 | 1,154,963 | 171.395 | 164,552,915 | 1,042,336 | 157.869 | 203,726,167 | 1,427,109 | 142.754 |
| A (CHF Hgd)-Acc | CHF | 1,041,393 | 65,982 | 15.050 | 889,302 | 62,469 | 14.165 | 851,996 | 68,737 | 12.793 |
| A (CZK Hgd)-Acc | CZK | 467,139 | 27,539 | 430.146 | 475,414 | 29,102 | 384.711 | 404,170 | 30,393 | 332.394 |
| A (GBP Hgd)-Acc | GBP | 1,476,426 | 66,704 | 18.957 | 1,354,248 | 68,806 | 17.262 | 1,352,647 | 73,363 | 15.416 |
| A (USD)-Acc | USD | 1,880,730 | 170,171 | 11.974 | 7,127 | 700 | 10.800 | - | - | - |
| A (USD Hgd)-Acc | USD | 4,484,450 | 226,462 | 21.455 | 4,984,691 | 273,697 | 19.319 | 4,451,033 | 295,718 | 16.857 |
| C-Gross-AD | EUR | 365,412 | 27,843 | 13.124 | 11,993,214 | 965,470 | 12.422 | 22,304,045 | 1,933,008 | 11.539 |
| C-Acc | EUR | 108,883,546 | 2,837,107 | 38.378 | 130,801,219 | 3,722,616 | 35.137 | 132,777,379 | 4,204,041 | 31.583 |
| C (CHF Hgd)-Acc | CHF | 1,183,765 | 61,443 | 18.372 | 1,085,016 | 62,813 | 17.188 | 912,016 | 61,002 | 15.431 |
| C (GBP Hgd)-Acc | GBP | 1,620,971 | 69,886 | 19.865 | 12,541,949 | 611,698 | 17.982 | 648,560 | 33,929 | 15.982 |
| C (USD Hgd)-Acc | USD | 287,494 | 13,833 | 22.517 | 554,095 | 29,173 | 20.148 | 870,793 | 55,819 | 17.471 |
| E-Acc | EUR | 97,013,174 | 1,075,236 | 90.225 | 87,597,434 | 1,046,152 | 83.733 | 86,485,408 | 1,133,669 | 76.288 |
| I-Acc | EUR | 1,894 | 173 | 10.930 | - | - | - | - | - | - |
| P1-Acc | EUR | 3,429,207 | 230,401 | 14.884 | 5,138,463 | 378,732 | 13.568 | 6,929,204 | 570,644 | 12.143 |
| P1 (CHF Hgd)-Acc | CHF | 2,403,939 | 157,517 | 14.553 | 2,931,301 | 215,143 | 13.557 | 2,845,263 | 242,328 | 12.119 |
| P1 (GBP Hgd)-Acc | GBP | 1,909 | 107 | 15.279 | 167,225 | 10,653 | 13.768 | 888,710 | 61,053 | 12.171 |
| P1 (USD Hgd)-Acc | USD | 243,766 | 16,196 | 16.307 | 1,959,493 | 143,096 | 14.526 | 2,263,786 | 202,018 | 12.550 |
| PI1-Acc | EUR | 4,487 | 300 | 14.958 | 73,806,396 | 5,428,193 | 13.597 | 75,860,915 | 6,236,477 | 12.164 |
| PI1 (CHF Hgd)-Acc | CHF | - | - | - | 5,975,730 | 438,075 | 13.573 | 6,205,785 | 528,075 | 12.130 |
| PI1 (USD Hgd)-Acc | USD | 1,747,928 | 115,857 | 16.346 | 75,576,529 | 5,497,939 | 14.582 | 71,173,888 | 6,332,912 | 12.587 |
| R-Acc | EUR | 3,481,623 | 234,304 | 14.859 | 1,229,949 | 89,229 | 13.784 | 839,299 | 66,863 | 12.553 |
| R (USD Hgd)-Acc | USD | 827,233 | 60,874 | 14.723 | 99,566 | 7,906 | 13.359 | 130,203 | 12,412 | 11.749 |
| S-AD | EUR | 4,036,661 | 316,693 | 12.746 | 3,908,163 | 327,294 | 11.941 | 5,853,860 | 533,768 | 10.967 |
| S-Acc | EUR | 109,043,931 | 6,443,772 | 16.922 | 153,750,947 | 9,948,098 | 15.455 | 73,980,511 | 5,337,819 | 13.860 |
| TI1-AD | EUR | 2,235,806 | 191,868 | 11.653 | 3,067,998 | 281,009 | 10.918 | 5,840 | 595 | 9.817 |
| TI1-Acc | EUR | 18,844,605 | 1,567,410 | 12.023 | 52,818,934 | 4,818,980 | 10.961 | 63,183,461 | 6,438,333 | 9.814 |
| Z-Acc | EUR | 304,453,174 | 18,144,407 | 16.779 | 308,894,732 | 20,137,182 | 15.340 | 302,310,950 | 21,957,706 | 13.768 |
| Z-Gross-AD | EUR | 8,055,926 | 693,697 | 11.613 | 689,557 | 62,826 | 10.976 | 652,650 | 64,106 | 10.181 |
| Z (CHF Hgd)-Acc | CHF | 1,863 | 132 | 13.467 | 12,491 | 986 | 12.612 | 10,795 | 986 | 11.306 |
| Z (USD)-Acc | USD | 48,818 | 4,105 | 12.886 | 7,613 | 700 | 11.536 | 6,832 | 700 | 10.931 |
| Z (USD Hgd)-Acc | USD | 4,767,061 | 321,223 | 16.079 | 4,532,455 | 334,620 | 14.368 | 5,170,933 | 465,457 | 12.442 |

³ Effective 2 February 2024, Invesco Continental European Equity Fund merged into Invesco Pan European Focus Equity Fund.

Invesco Funds

Comparative Net Asset Values for the year ended 29 February 2024

| | | 29 February 2024 | | | 28 February 2023 | | | 28 February 2022 | | |
|---|-----|----------------------|------------------|------------------------------|----------------------|------------------|------------------------------|----------------------|------------------|------------------------------|
| | | Total NAV | Number of Shares | NAV per Share in Share class | Total NAV | Number of Shares | NAV per Share in Share class | Total NAV | Number of Shares | NAV per Share in Share class |
| | | in sub-fund currency | in issue | in sub-fund currency | in sub-fund currency | in issue | in sub-fund currency | in sub-fund currency | in issue | in sub-fund currency |
| | | Total | | currency | Total | | currency | Total | | currency |
| Invesco Pan European Equity Fund (EUR) | | | | | | | | | | |
| A-AD | EUR | 41,121,494 | 1,936,207 | 21.238 | 41,678,074 | 2,020,523 | 20.627 | 39,487,171 | 2,110,338 | 18.711 |
| A (USD)-AD | USD | 9,940,962 | 460,404 | 23.394 | 13,629,806 | 650,026 | 22.243 | 18,117,620 | 952,557 | 21.301 |
| A (HKD Hgd)-MD1 | HKD | 1,954 | 144 | 115.277 | 11,040 | 816 | 112.634 | 9,177 | 782 | 102.645 |
| A (USD Hgd)-MD1 | USD | 248,779 | 22,929 | 11.756 | 11,281 | 1,053 | 11.368 | 9,261 | 1,010 | 10.271 |
| A-Acc | EUR | 328,757,895 | 12,459,138 | 26.387 | 340,700,156 | 13,549,709 | 25.144 | 308,124,357 | 13,659,906 | 22.557 |
| A (CHF Hgd)-Acc | CHF | 85,755 | 5,316 | 15.382 | 93,608 | 6,221 | 14.972 | 81,001 | 6,221 | 13.439 |
| A (USD Hgd)-Acc | USD | 16,206,819 | 1,026,924 | 17.099 | 20,368,236 | 1,356,182 | 15.932 | 26,330,556 | 2,136,337 | 13.803 |
| B-Acc | EUR | 2,928,208 | 140,773 | 20.801 | 2,097,498 | 105,253 | 19.928 | 3,875,502 | 215,638 | 17.972 |
| C-AD | EUR | 16,798,699 | 742,843 | 22.614 | 16,784,788 | 764,736 | 21.948 | 29,294,499 | 1,471,211 | 19.912 |
| C-Acc | EUR | 46,382,956 | 1,532,065 | 30.275 | 53,183,986 | 1,854,548 | 28.678 | 48,164,775 | 1,883,421 | 25.573 |
| C (CHF Hgd)-Acc | CHF | 1,876 | 109 | 16.380 | 12,124 | 761 | 15.850 | 32,332 | 2,361 | 14.134 |
| C (USD)-Acc | USD | 1,896 | 185 | 11.136 | 6,818 | 700 | 10.333 | 6,080 | 700 | 9.727 |
| C (USD Hgd)-Acc | USD | 1,275,947 | 87,576 | 15.786 | 1,655,976 | 120,084 | 14.628 | 32,601 | 2,895 | 12.611 |
| E-Acc | EUR | 33,627,708 | 1,434,137 | 23.448 | 36,157,712 | 1,610,077 | 22.457 | 35,881,336 | 1,772,196 | 20.247 |
| I-Acc | EUR | 36,917,400 | 3,084,622 | 11.968 | 30,300,594 | 2,709,807 | 11.182 | - | - | - |
| R-Acc | EUR | 7,807,302 | 388,232 | 20.110 | 8,068,590 | 418,804 | 19.266 | 7,893,905 | 454,328 | 17.375 |
| S-Acc | EUR | 669,471,347 | 49,779,798 | 13.449 | 686,203,850 | 54,157,540 | 12.671 | 656,139,072 | 58,389,287 | 11.237 |
| Z-AD | EUR | 2,118,334 | 135,238 | 15.664 | 1,583,646 | 104,192 | 15.199 | 1,191,369 | 86,358 | 13.796 |
| Z (USD)-AD | USD | 26,315 | 2,247 | 12.687 | 11,187 | 985 | 12.049 | 10,149 | 985 | 11.541 |
| Z-Acc | EUR | 130,699,659 | 9,391,901 | 13.916 | 112,676,882 | 8,577,716 | 13.136 | 175,418,051 | 15,028,356 | 11.672 |
| Z (USD Hgd)-Acc | USD | 2,635,830 | 176,621 | 16.169 | 1,311,402 | 93,172 | 14.930 | 337,067 | 29,402 | 12.839 |
| Invesco Pan European Equity Income Fund (EUR) | | | | | | | | | | |
| A (AUD Hgd)-MD1 | AUD | 254,023 | 42,802 | 9.895 | 355,450 | 55,175 | 10.153 | 384,804 | 61,020 | 9.788 |
| A (CAD Hgd)-MD1 | CAD | 58,978 | 8,300 | 10.458 | 61,090 | 8,300 | 10.592 | 99,377 | 14,078 | 10.081 |
| A (NZD Hgd)-MD1 | NZD | 392,524 | 67,989 | 10.284 | 402,461 | 66,619 | 10.402 | 450,886 | 75,152 | 9.980 |
| A (SGD Hgd)-MD1 | SGD | 346,837 | 50,176 | 10.076 | 798,835 | 110,755 | 10.319 | 2,182,600 | 336,020 | 9.876 |
| A (USD Hgd)-MD1 | USD | 485,677 | 46,479 | 11.321 | 556,105 | 51,994 | 11.346 | 1,008,939 | 105,662 | 10.694 |
| A-SD | EUR | 7,392,873 | 505,756 | 14.617 | 7,846,420 | 534,530 | 14.679 | 8,202,671 | 585,392 | 14.012 |
| A-Gross-SD | EUR | 333,458 | 30,703 | 10.861 | 358,520 | 32,313 | 11.095 | 371,232 | 34,403 | 10.791 |
| A-Acc | EUR | 14,855,476 | 767,343 | 19.360 | 16,697,013 | 879,629 | 18.982 | 16,315,518 | 923,082 | 17.675 |
| A (USD Hgd)-Acc | USD | 71,475 | 4,684 | 16.534 | 62,561 | 4,186 | 15.852 | 94,633 | 7,438 | 14.249 |
| C-Acc | EUR | 3,271,936 | 153,743 | 21.282 | 3,452,757 | 166,454 | 20.743 | 3,647,957 | 190,009 | 19.199 |
| E-Acc | EUR | 9,544,789 | 546,653 | 17.460 | 10,327,190 | 599,617 | 17.223 | 10,710,447 | 663,861 | 16.134 |
| R-Acc | EUR | 1,216,171 | 105,744 | 11.501 | 1,018,770 | 89,709 | 11.356 | 883,442 | 82,971 | 10.648 |
| T1-Acc | EUR | 1,860 | 183 | 10.167 | - | - | - | - | - | - |
| T1-Gross-SD | EUR | 1,860 | 183 | 10.167 | - | - | - | - | - | - |
| Z-AD | EUR | 13,380,066 | 1,211,582 | 11.043 | 16,488,845 | 1,492,168 | 11.050 | 13,959,121 | 1,332,357 | 10.477 |
| Z-SD | EUR | 1,859 | 126 | 14.811 | 5,475 | 368 | 14.877 | 5,202 | 366 | 14.209 |
| Z-Acc | EUR | 420,399 | 33,251 | 12.643 | 653,023 | 53,069 | 12.305 | 797,092 | 70,095 | 11.372 |
| Invesco Pan European Focus Equity Fund (EUR)³ | | | | | | | | | | |
| A-AD | EUR | 22,443,494 | 805,294 | 27.870 | 9,255,663 | 332,622 | 27.826 | 8,013,408 | 314,635 | 25.469 |
| A-Acc | EUR | 13,704,646 | 525,603 | 26.074 | 14,387,473 | 562,245 | 25.589 | 15,050,608 | 651,076 | 23.117 |
| C-AD | EUR | 2,484,577 | 225,677 | 11.009 | - | - | - | - | - | - |
| C-Acc | EUR | 2,244,932 | 66,594 | 33.711 | 1,217,108 | 37,010 | 32.886 | 956,247 | 32,383 | 29.529 |
| E-Acc | EUR | 8,622,907 | 292,566 | 29.473 | 7,559,769 | 260,052 | 29.070 | 7,359,087 | 278,855 | 26.390 |
| R-Acc | EUR | 5,018,786 | 173,856 | 28.867 | 5,439,098 | 190,820 | 28.504 | 5,200,641 | 200,762 | 25.905 |
| S-Acc | EUR | - | - | - | 10,616 | 654 | 16.237 | 9,490 | 654 | 14.514 |
| Z-Acc | EUR | 7,095,376 | 504,645 | 14.060 | 6,093,750 | 445,377 | 13.682 | 1,136,017 | 92,660 | 12.260 |
| Z-Gross-AD | EUR | 202,848 | 18,419 | 11.013 | - | - | - | - | - | - |
| Invesco Pan European Small Cap Equity Fund (EUR) | | | | | | | | | | |
| A (USD)-AD | USD | 705,595 | 23,635 | 32.345 | 864,418 | 29,153 | 31.454 | 1,643,791 | 54,860 | 33.557 |
| A-Acc | EUR | 51,820,397 | 1,690,384 | 30.656 | 54,917,098 | 1,811,205 | 30.321 | 58,008,132 | 1,893,341 | 30.638 |
| A (USD Hgd)-Acc | USD | 2,011,108 | 107,294 | 20.308 | 2,109,788 | 114,318 | 19.577 | 3,702,767 | 218,178 | 19.007 |
| B-Acc | EUR | 857,491 | 35,535 | 24.131 | 953,583 | 39,594 | 24.084 | 1,535,773 | 62,541 | 24.556 |
| C-Acc | EUR | 5,205,330 | 148,203 | 35.123 | 7,608,280 | 220,350 | 34.528 | 16,660,863 | 480,451 | 34.678 |
| C (USD Hgd)-Acc | USD | 280,649 | 14,155 | 21.481 | 273,383 | 14,088 | 20.585 | 1,304,049 | 73,538 | 19.860 |
| E-Acc | EUR | 4,473,723 | 174,337 | 25.661 | 4,653,037 | 181,962 | 25.571 | 5,668,875 | 217,754 | 26.033 |
| R-Acc | EUR | 1,193,167 | 95,589 | 12.482 | 1,387,528 | 111,603 | 12.433 | 1,578,589 | 124,776 | 12.651 |
| Z-Acc | EUR | 34,827 | 2,438 | 14.287 | 34,853 | 2,488 | 14.010 | 35,039 | 2,496 | 14.037 |

³ Effective 2 February 2024, Invesco Continental European Equity Fund merged into Invesco Pan European Focus Equity Fund.

Invesco Funds

Comparative Net Asset Values for the year ended 29 February 2024

| | | 29 February 2024 | | | 28 February 2023 | | | 28 February 2022 | | |
|--|-----|---------------------|------------|----------|---------------------|------------|----------|---------------------|------------|----------|
| | | Total NAV | Number | NAV per | Total NAV | Number | NAV per | Total NAV | Number | NAV per |
| | | in sub-fund | of Shares | Share in | in sub-fund | of Shares | Share in | in sub-fund | of Shares | Share in |
| | | currency | in issue | Share | currency | in issue | Share | currency | in issue | Share |
| | | Total | in issue | class | Total | in issue | class | Total | in issue | class |
| | | currency | in issue | currency | currency | in issue | currency | currency | in issue | currency |
| Invesco Sustainable Eurozone Equity Fund (EUR)¹ | | | | | | | | | | |
| A-AD | EUR | 1,886 | 171 | 11.043 | - | - | - | - | - | - |
| A-Acc | EUR | 9,511 | 861 | 11.049 | - | - | - | - | - | - |
| A (CHF Hgd)-Acc | CHF | 1,867 | 165 | 10.819 | - | - | - | - | - | - |
| C-Acc | EUR | 13,721,052 | 1,235,170 | 11.109 | - | - | - | - | - | - |
| E-Acc | EUR | 1,884 | 172 | 10.965 | - | - | - | - | - | - |
| P1 -Acc | EUR | 1,893 | 169 | 11.208 | - | - | - | - | - | - |
| P1 (CHF Hgd)-Acc | CHF | 1,871 | 163 | 10.969 | - | - | - | - | - | - |
| P1 (GBP Hgd)-Acc | GBP | 1,909 | 144 | 11.321 | - | - | - | - | - | - |
| P1 (USD Hgd)-Acc | USD | 1,916 | 182 | 11.428 | - | - | - | - | - | - |
| PI1 -Acc | EUR | 63,041,004 | 5,623,059 | 11.211 | - | - | - | - | - | - |
| PI1 (CHF Hgd)-Acc | CHF | 5,604,514 | 486,600 | 10.983 | - | - | - | - | - | - |
| PI1 (USD Hgd)-Acc | USD | 68,550,333 | 6,502,893 | 11.421 | - | - | - | - | - | - |
| S-Acc | EUR | 1,893 | 170 | 11.155 | - | - | - | - | - | - |
| TI1 -AD | EUR | 1,894 | 169 | 11.201 | - | - | - | - | - | - |
| TI1 -Acc | EUR | 1,894 | 169 | 11.201 | - | - | - | - | - | - |
| Z-Acc | EUR | 1,891 | 170 | 11.130 | - | - | - | - | - | - |
| Z-Gross-AD | EUR | 1,891 | 170 | 11.130 | - | - | - | - | - | - |
| Z (CHF Hgd)-Acc | CHF | 1,869 | 164 | 10.896 | - | - | - | - | - | - |
| Z (GBP Hgd)-Acc | GBP | 27,110 | 2,135 | 10.873 | - | - | - | - | - | - |
| Invesco Sustainable Euro Structured Equity Fund (EUR)² | | | | | | | | | | |
| A-AD | EUR | - | - | - | - | - | - | 736,946 | 63,025 | 11.693 |
| A-Acc | EUR | - | - | - | - | - | - | 809,745 | 66,771 | 12.127 |
| A (CHF Hgd)-Acc | CHF | - | - | - | - | - | - | 32,904 | 2,893 | 11.738 |
| C-Acc | EUR | - | - | - | - | - | - | 20,962,431 | 1,675,204 | 12.513 |
| R-Acc | EUR | - | - | - | - | - | - | 978,011 | 84,401 | 11.588 |
| S-Acc | EUR | - | - | - | - | - | - | 5,974 | 594 | 10.052 |
| Z-Acc | EUR | - | - | - | - | - | - | 211,798 | 16,774 | 12.627 |
| Z (GBP)-Acc | GBP | - | - | - | - | - | - | 6,862 | 558 | 10.284 |
| Invesco Sustainable Pan European Structured Equity Fund (EUR)³ | | | | | | | | | | |
| A-AD | EUR | 63,443,758 | 3,220,197 | 19.702 | 61,725,505 | 3,342,142 | 18.469 | 72,378,089 | 3,986,058 | 18.158 |
| A (Pf Hgd)-AD | EUR | 429,515 | 29,782 | 14.422 | 480,565 | 35,228 | 13.642 | 519,972 | 38,880 | 13.374 |
| A (USD Hgd)-MD1 | USD | 2,278,320 | 261,978 | 9.422 | 2,675,490 | 317,847 | 8.929 | 3,405,408 | 429,291 | 8.884 |
| A-Acc | EUR | 392,896,068 | 16,901,443 | 23.246 | 675,178,297 | 31,464,449 | 21.458 | 595,253,295 | 28,465,123 | 20.912 |
| A (AUD Hgd)-Acc | AUD | 8,108 | 947 | 14.277 | 7,894 | 947 | 13.139 | 14,255 | 1,755 | 12.610 |
| A (CHF Hgd)-Acc | CHF | 861,897 | 48,139 | 17.073 | 922,646 | 57,012 | 16.103 | 912,988 | 59,813 | 15.755 |
| A (CZK)-Acc | CZK | 66,728 | 4,708 | 359.439 | 79,520 | 6,077 | 308.151 | 97,051 | 7,611 | 318.720 |
| A (CZK Hgd)-Acc | CZK | 142,443 | 9,058 | 398.756 | 211,531 | 13,950 | 357.098 | 198,754 | 14,982 | 331.600 |
| A (Pf Hgd)-Acc | EUR | 5,377,673 | 337,375 | 15.940 | 5,955,401 | 401,065 | 14.849 | 7,605,235 | 527,097 | 14.429 |
| A (USD Hgd)-Acc | USD | 14,079,730 | 844,351 | 18.067 | 17,667,051 | 1,148,663 | 16.315 | 18,037,868 | 1,308,812 | 15.435 |
| B-Acc | EUR | 6,033,120 | 315,795 | 19.105 | 7,939,445 | 445,949 | 17.803 | 13,675,634 | 781,083 | 17.509 |
| C-AD | EUR | 43,145,568 | 3,663,634 | 11.777 | 44,017,139 | 3,988,173 | 11.037 | 42,117,860 | 3,881,439 | 10.851 |
| C (Pf Hgd)-AD | EUR | 221,920 | 15,069 | 14.727 | 525,611 | 37,745 | 13.925 | 548,501 | 40,169 | 13.655 |
| C-Acc | EUR | 83,675,557 | 3,206,446 | 26.096 | 117,718,375 | 4,911,472 | 23.968 | 141,921,508 | 6,106,673 | 23.240 |
| C (CHF Hgd)-Acc | CHF | 1,476,250 | 78,133 | 18.017 | 1,656,832 | 97,497 | 16.909 | 3,854,644 | 241,920 | 16.446 |
| C (Pf Hgd)-Acc | EUR | 542,266 | 32,521 | 16.674 | 677,316 | 43,824 | 15.455 | 1,081,729 | 72,382 | 14.945 |
| C (USD Hgd)-Acc | USD | 328,151 | 22,347 | 15.910 | 310,246 | 23,021 | 14.296 | 275,778 | 23,004 | 13.426 |
| E-Acc | EUR | 101,672,033 | 5,434,185 | 18.710 | 107,535,744 | 6,168,135 | 17.434 | 122,904,209 | 7,167,218 | 17.148 |
| I-Acc | EUR | 1,966 | 173 | 11.339 | 7,027 | 682 | 10.304 | - | - | - |
| I (GBP Hgd)-Acc | GBP | 2,009,410 | 145,529 | 11.826 | 1,797,987 | 148,373 | 10.628 | - | - | - |
| R-Acc | EUR | 64,951,946 | 2,937,514 | 22.111 | 71,558,336 | 3,480,932 | 20.557 | 80,982,244 | 4,014,359 | 20.173 |
| R (USD Hgd)-Acc | USD | 189,880 | 15,104 | 13.620 | 196,799 | 16,852 | 12.388 | 254,134 | 24,125 | 11.798 |
| S-AD | EUR | 3,641,143 | 308,166 | 11.816 | 4,788,094 | 432,489 | 11.071 | 5,045,491 | 463,476 | 10.886 |
| S-Gross-QD | EUR | - | - | - | - | - | - | 7,203 | 665 | 10.837 |
| S-Acc | EUR | 88,132,441 | 6,940,930 | 12.697 | 91,481,236 | 7,870,151 | 11.624 | 18,241,982 | 1,624,576 | 11.229 |
| Z-AD | EUR | 10,265,075 | 606,777 | 16.917 | 13,273,853 | 837,315 | 15.853 | 18,212,458 | 1,168,380 | 15.588 |
| Z-Gross-QD | EUR | - | - | - | - | - | - | 8,563 | 676 | 12.664 |
| Z-Acc | EUR | 43,111,864 | 3,104,043 | 13.889 | 48,873,958 | 3,838,640 | 12.732 | 177,933,818 | 14,434,701 | 12.327 |
| Z (Pf Hgd)-Acc | EUR | - | - | - | - | - | - | 9,001 | 808 | 11.138 |

¹ Invesco Sustainable Eurozone Equity Fund launched 29 March 2023.

² Invesco Sustainable Euro Structured Equity Fund was put into liquidation on 25 May 2022.

³ Effective 8 April 2021, Invesco Pan European Structured Equity Fund changed its name to Invesco Sustainable Pan European Structured Equity Fund.

Invesco Funds

Comparative Net Asset Values for the year ended 29 February 2024

| | | 29 February 2024 | | NAV per Share in | 28 February 2023 | | NAV per Share in | 28 February 2022 | | NAV per Share in |
|--|-----|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|
| | | Total NAV | Number of Shares | Share in | Total NAV | Number of Shares | Share in | Total NAV | Number of Shares | Share in |
| | | in sub-fund | in issue | class | in sub-fund | in issue | class | in sub-fund | in issue | class |
| | | currency | | currency | currency | | currency | currency | | currency |
| | | Total | | currency | Total | | currency | Total | | currency |
| Invesco UK Equity Fund (GBP)Δ | | | | | | | | | | |
| A-AD | GBP | 27,682,857 | 2,626,555 | 10.540 | 34,965,533 | 3,192,000 | 10.954 | 35,882,226 | 3,619,579 | 9.913 |
| A (USD)-SD | USD | 1,609 | 210 | 9.691 | - | - | - | - | - | - |
| A (EUR)-SD | EUR | 1,614 | 190 | 9.899 | - | - | - | - | - | - |
| A (USD Hgd)-SD | USD | 1,611 | 212 | 9.620 | - | - | - | - | - | - |
| A-Acc | GBP | 1,608 | 166 | 9.668 | - | - | - | - | - | - |
| A (EUR)-Acc | EUR | 583,646 | 68,185 | 9.994 | - | - | - | - | - | - |
| A (HKD)-Acc | HKD | 1,611 | 163 | 97.722 | - | - | - | - | - | - |
| A (SGD)-Acc | SGD | 1,608 | 277 | 9.874 | - | - | - | - | - | - |
| A (SGD Hgd)-Acc | SGD | 1,592 | 284 | 9.553 | - | - | - | - | - | - |
| A (USD)-Acc | USD | 1,609 | 208 | 9.791 | - | - | - | - | - | - |
| A (USD Hgd)-Acc | USD | 1,610 | 210 | 9.717 | - | - | - | - | - | - |
| C-AD | GBP | 2,010,070 | 180,691 | 11.124 | 1,678,597 | 145,265 | 11.555 | 1,554,743 | 148,768 | 10.451 |
| C (USD Hgd)-Acc | USD | 1,615 | 177 | 11.556 | 6,759 | 700 | 11.679 | - | - | - |
| E (EUR)-Acc | EUR | 9,838,606 | 784,777 | 14.638 | 31,088,139 | 2,406,436 | 14.730 | 23,426,669 | 2,019,134 | 13.876 |
| S-SD | GBP | 1,614 | 168 | 9.631 | - | - | - | - | - | - |
| S (EUR)-SD | EUR | 144,745 | 16,987 | 9.949 | - | - | - | - | - | - |
| S (SGD)-SD | SGD | 1,615 | 280 | 9.833 | - | - | - | - | - | - |
| S (USD)-SD | USD | 801,550 | 103,917 | 9.758 | - | - | - | - | - | - |
| S (USD Hgd)-SD | USD | 1,616 | 211 | 9.667 | - | - | - | - | - | - |
| S-Acc | GBP | 1,615 | 165 | 9.770 | - | - | - | - | - | - |
| S (EUR)-Acc | EUR | 2,697,327 | 312,287 | 10.085 | - | - | - | - | - | - |
| S (SGD)-Acc | SGD | 1,615 | 276 | 9.979 | - | - | - | - | - | - |
| S (USD)-Acc | USD | 19,723,207 | 2,522,377 | 9.892 | - | - | - | - | - | - |
| S (USD Hgd)-Acc | USD | 1,617 | 208 | 9.817 | - | - | - | - | - | - |
| T1-Acc | GBP | 1,614 | 165 | 9.762 | - | - | - | - | - | - |
| T1-SD | GBP | 1,615 | 158 | 10.253 | - | - | - | - | - | - |
| T1 (EUR)-SD | EUR | 1,617 | 190 | 9.951 | - | - | - | - | - | - |
| T1 (USD)-SD | USD | 1,618 | 210 | 9.763 | - | - | - | - | - | - |
| T1 (USD Hgd)-SD | USD | 1,617 | 211 | 9.676 | - | - | - | - | - | - |
| T1 (EUR)-Acc | EUR | 1,617 | 187 | 10.084 | - | - | - | - | - | - |
| T1 (USD)-Acc | USD | 1,615 | 207 | 9.887 | - | - | - | - | - | - |
| T1 (USD Hgd)-Acc | USD | 1,617 | 209 | 9.809 | - | - | - | - | - | - |
| Z-AD | GBP | 2,266,545 | 154,089 | 14.709 | 5,494,287 | 359,640 | 15.277 | 1,117,881 | 80,916 | 13.815 |
| Invesco Japanese Equity Advantage Fund (JPY)▲ | | | | | | | | | | |
| A (EUR)-AD | EUR | 15,726,089,315 | 3,538,470 | 27.350 | 20,704,390,087 | 5,613,466 | 25.418 | 19,192,433,912 | 5,470,499 | 27.112 |
| A (EUR Hgd)-AD | EUR | 11,197,334,536 | 4,524,790 | 15.229 | 9,562,419,888 | 5,384,734 | 12.238 | 8,988,886,151 | 5,932,183 | 11.710 |
| A-Acc | JPY | 5,347,513,922 | 738,461 | 7,241.427 | 3,878,208,030 | 646,336 | 6,000.299 | 3,777,288,460 | 661,817 | 5,707.455 |
| A (CHF Hgd)-Acc | CHF | 256,123,847 | 66,957 | 22.447 | 234,296,366 | 87,339 | 18.395 | 261,085,694 | 118,130 | 17.629 |
| A (EUR)-Acc | EUR | 686,114,016 | 395,738 | 10.669 | 294,586,634 | 205,049 | 9.901 | 319,115,993 | 233,506 | 10.561 |
| A (EUR Hgd)-Acc | EUR | 1,524,759,760 | 395,988 | 23.696 | 1,255,604,987 | 455,104 | 19.013 | 1,460,454,737 | 620,417 | 18.191 |
| A (USD Hgd)-Acc | USD | 1,795,087,248 | 694,459 | 17.235 | 785,239,515 | 422,767 | 13.578 | 718,729,785 | 494,229 | 12.586 |
| C-Gross-AD | JPY | 108,724,076 | 7,281 | 14,932.230 | 151,101,787 | 12,081 | 12,507.538 | 145,034,666 | 12,079 | 12,006.718 |
| C (USD)-Gross-AD | USD | 110,943,962 | 67,267 | 10.997 | 155,869,631 | 112,852 | 10.097 | 308,554,787 | 232,788 | 11.471 |
| C-Acc | JPY | 24,939,431,078 | 3,015,213 | 8,271.200 | 53,814,063,391 | 7,913,432 | 6,800.344 | 58,623,210,507 | 9,133,075 | 6,418.781 |
| C (EUR)-Acc | EUR | 5,697,761,365 | 2,694,596 | 13.013 | 12,370,921,629 | 7,115,499 | 11.981 | 43,588,749,094 | 26,563,148 | 12.681 |
| C (EUR Hgd)-Acc | EUR | 2,258,454,922 | 540,666 | 25.706 | 1,712,997,157 | 577,206 | 20.452 | 1,725,012,272 | 687,757 | 19.383 |
| C (USD Hgd)-Acc | USD | 771,230,691 | 287,342 | 17.896 | 537,067,012 | 280,616 | 13.991 | 525,458,621 | 353,317 | 12.871 |
| E (EUR)-Acc | EUR | 1,022,375,700 | 251,771 | 24.989 | 9,931,695,325 | 2,932,759 | 23.337 | 7,894,301,501 | 2,434,577 | 25.058 |
| I (GBP)-Gross-QD | GBP | 303,579 | 158 | 10.146 | - | - | - | - | - | - |
| I (EUR)-Acc | EUR | 4,381,627,235 | 2,456,968 | 10.975 | 951,433 | 655 | 10.011 | - | - | - |
| I (EUR Hgd)-Acc | EUR | 321,703 | 148 | 13.403 | 4,407,257,472 | 2,863,671 | 10.606 | - | - | - |
| I (GBP Hgd)-Acc | GBP | 228,843,415 | 86,439 | 13.954 | 130,271,087 | 72,304 | 10.890 | - | - | - |
| I (USD)-Acc | USD | 316,479 | 206 | 10.255 | - | - | - | - | - | - |
| R-Acc | JPY | 215,743,120 | 34,528 | 6,248.292 | 190,835,653 | 36,580 | 5,216.937 | 193,459,123 | 38,691 | 5,000.145 |
| S (GBP)-AD | GBP | 315,515 | 133 | 12.491 | 11,222,411 | 571 | 11.883 | 1,057,492 | 566 | 12.075 |
| S (USD)-Gross-AD | USD | 156,076,184 | 93,930 | 11.079 | 2,914,556,609 | 2,097,912 | 10.156 | 2,836,322,077 | 2,130,463 | 11.522 |
| S-Acc | JPY | 67,474,096,757 | 3,599,185 | 18,747.050 | 79,500,688,557 | 5,165,964 | 15,389.323 | 64,578,150,859 | 4,452,803 | 14,502.810 |
| S (EUR)-Acc | EUR | 19,542,598,399 | 9,600,017 | 12.527 | 29,401,294,288 | 17,594,712 | 11.516 | 32,879,370,085 | 20,878,336 | 12.170 |
| S (EUR Hgd)-Acc | EUR | 1,776,565,471 | 685,437 | 15.950 | 3,222,381,087 | 1,751,841 | 12.676 | 1,205,208,125 | 774,835 | 12.020 |
| S (GBP)-Acc | GBP | 305,579 | 142 | 11.353 | 2,928,114,818 | 1,656,123 | 10.686 | 2,873,110,623 | 1,724,326 | 10.766 |
| S (SGD Hgd)-Acc | SGD | 3,794,190,064 | 2,665,172 | 12.770 | 5,143,276,334 | 5,010,964 | 10.120 | - | - | - |
| T1 (GBP)-Acc | GBP | 6,405,207 | 3,349 | 10.081 | 2,125,138,517 | 1,352,848 | 9.494 | 1,841,316,172 | 1,243,177 | 9.570 |
| T11-AD | JPY | 465,450,375 | 37,754 | 12,328.591 | 489,974,878 | 47,896 | 10,229.967 | 741,240 | 77 | 9,681.818 |
| T11-Acc | JPY | 1,840,330,913 | 146,768 | 12,539.086 | 6,764,560,147 | 657,816 | 10,283.365 | 19,136,647 | 1,977 | 9,681.794 |
| Z-Acc | JPY | 11,402,343,023 | 649,376 | 17,558.923 | 27,979,982,164 | 1,938,574 | 14,433.278 | 30,391,249,124 | 2,231,231 | 13,620.846 |
| Z-Gross-AD | JPY | 5,593,310,337 | 374,293 | 14,943.663 | 4,557,781,831 | 364,181 | 12,515.146 | 4,692,760,380 | 390,689 | 12,011.512 |
| Z (EUR)-Acc | EUR | 4,557,681,222 | 1,212,171 | 23.138 | 14,474,289,716 | 4,683,792 | 21.296 | 21,425,420,251 | 7,347,490 | 22.534 |
| Z (EUR Hgd)-Acc | EUR | 9,055,741,079 | 3,462,130 | 16.097 | 7,960,829,894 | 4,278,650 | 12.822 | 4,395,298,513 | 2,787,558 | 12.185 |
| Z (GBP)-Acc | GBP | 9,082,751,854 | 3,916,858 | 12.222 | 10,816,137,337 | 5,674,186 | 11.521 | 5,451,001,157 | 3,029,857 | 11.625 |
| Z (GBP Hgd)-Acc | GBP | 18,643,433 | 5,969 | 16.461 | 12,476,296 | 5,822 | 12.953 | 10,914,031 | 5,822 | 12.114 |
| Z (USD)-Acc | USD | 2,497,217,175 | 1,375,610 | 12.104 | 481,859,530 | 322,740 | 10.914 | 127,034,993 | 90,125 | 12.199 |
| Z (USD Hgd)-Acc | USD | 595,396,338 | 221,313 | 17.938 | 294,750,903 | 153,668 | 14.022 | 691,044,425 | 464,202 | 12.884 |

Invesco Funds

Comparative Net Asset Values for the year ended 29 February 2024

| | | 29 February 2024 | | | 28 February 2023 | | | 28 February 2022 | | |
|---|-----|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|
| | | Total NAV | Number of Shares | NAV per Share in | Total NAV | Number of Shares | NAV per Share in | Total NAV | Number of Shares | NAV per Share in |
| | | in sub-fund | of Shares | Share | in sub-fund | of Shares | Share | in sub-fund | of Shares | Share |
| | | currency | in issue | class | currency | in issue | class | currency | in issue | class |
| | | Total | | currency | Total | | currency | Total | | currency |
| Invesco Japanese Equity Dividend Growth Fund (JPY)^{Δ3} | | | | | | | | | | |
| A (EUR Hgd)-AD | EUR | - | - | - | - | - | - | 4,244,672 | 2,502 | 13.112 |
| A (USD)-AD | USD | - | - | - | - | - | - | 1,704,786,107 | 1,098,440 | 13.432 |
| A-Acc | JPY | - | - | - | - | - | - | 5,051,900 | 367 | 13,754.600 |
| B (USD)-AD | USD | - | - | - | - | - | - | 1,330,565 | 1,145 | 10.058 |
| C (USD)-AD | USD | - | - | - | - | - | - | 179,550,582 | 114,672 | 13.551 |
| E (EUR)-Acc | EUR | - | - | - | - | - | - | 25,415,854 | 15,512 | 12.661 |
| Z (GBP)-Acc | GBP | - | - | - | - | - | - | 5,775,979 | 3,320 | 11.242 |
| Invesco Nippon Small/Mid Cap Equity Fund (JPY) | | | | | | | | | | |
| A (USD)-AD | USD | 2,784,328,728 | 1,064,113 | 17.446 | 2,504,113,879 | 1,108,668 | 16.511 | 2,557,452,241 | 1,134,621 | 19.508 |
| A-Acc | JPY | 4,122,411,102 | 2,230,458 | 1,848.235 | 3,693,771,253 | 2,315,067 | 1,595.536 | 3,391,265,150 | 2,129,788 | 1,592.302 |
| A (USD Hgd)-Acc | USD | 528,562,979 | 163,940 | 21.497 | 172,927,026 | 71,782 | 17.611 | 169,086,401 | 85,672 | 17.081 |
| B-Acc | JPY | 12,242,838 | 8,397 | 1,457.987 | 48,859,207 | 38,467 | 1,270.157 | 154,420,076 | 120,722 | 1,279.133 |
| C (USD)-AD | USD | 2,969,763,132 | 1,054,436 | 18.779 | 2,545,582,202 | 1,053,317 | 17.667 | 2,511,459,491 | 1,047,584 | 20.748 |
| C-Acc | JPY | 70,692,146 | 33,274 | 2,124.522 | 60,912,648 | 33,414 | 1,822.948 | 91,999,962 | 50,881 | 1,808.156 |
| E (EUR)-Acc | EUR | 657,648,269 | 424,987 | 9.523 | 725,872,048 | 539,327 | 9.275 | 819,880,030 | 605,849 | 10.458 |
| Z-Acc | JPY | 9,846,967 | 4,089 | 2,408.401 | 7,099,547 | 3,444 | 2,061.288 | 7,367,629 | 3,612 | 2,039.675 |
| Invesco Responsible Japanese Equity Value Discovery Fund (JPY)³ | | | | | | | | | | |
| A (EUR Hgd)-AD | EUR | 7,171,583 | 3,491 | 12.644 | 4,825,662 | 3,446 | 9.652 | 1,051,965 | 862 | 9.427 |
| A (USD)-AD | USD | 2,481,214,331 | 1,164,195 | 14.210 | 2,047,879,065 | 1,219,788 | 12.273 | 1,350,672,957 | 830,440 | 14.076 |
| A-SD | JPY | 49,273,765 | 23,416 | 2,104.268 | 55,605,624 | 33,548 | 1,657.504 | 60,190,044 | 37,408 | 1,609.016 |
| A-Acc | JPY | 2,386,266,260 | 1,103,662 | 2,162.134 | 2,029,380,441 | 1,197,448 | 1,694.755 | 2,131,625,815 | 1,300,073 | 1,639.620 |
| A (CHF Hgd)-Acc | CHF | 326,791 | 93 | 20.644 | 1,782,203 | 765 | 15.977 | 1,498,367 | 765 | 15.624 |
| A (EUR)-Acc | EUR | 61,404,249 | 36,575 | 10.332 | 62,923,750 | 47,818 | 9.068 | 52,210,869 | 41,013 | 9.838 |
| A (EUR Hgd)-Acc | EUR | 985,670,726 | 110,861 | 54.715 | 698,980,317 | 115,885 | 41.566 | 691,441,559 | 131,598 | 40.603 |
| A (GBP Hgd)-Acc | GBP | 4,334,880 | 1,736 | 13.162 | 2,843,611 | 1,736 | 9.899 | 3,597,217 | 2,440 | 9.524 |
| A (USD)-Acc | USD | 259,686,502 | 189,314 | 9.146 | 214,803,279 | 199,800 | 7.859 | 203,964,394 | 196,098 | 9.002 |
| A (USD Hgd)-Acc | USD | 4,480,086,002 | 1,292,577 | 23.110 | 1,813,956,503 | 769,089 | 17.242 | 2,094,298,194 | 1,113,108 | 16.284 |
| C (USD)-AD | USD | 460,801,955 | 167,249 | 18.370 | 407,623,944 | 187,853 | 15.862 | 263,694,275 | 125,375 | 18.203 |
| C-Acc | JPY | 4,485,982,175 | 1,715,444 | 2,615.056 | 4,870,860,811 | 2,394,528 | 2,034.163 | 5,362,871,744 | 2,745,960 | 1,953.005 |
| C (EUR Hgd)-Acc | EUR | 140,646,748 | 17,611 | 49.149 | 183,020,141 | 34,057 | 37.034 | 173,718,991 | 37,395 | 35.899 |
| C (GBP Hgd)-Acc | GBP | 27,072,178 | 10,617 | 13.439 | 24,898,051 | 15,005 | 10.029 | 24,297,979 | 16,390 | 9.579 |
| C (USD Hgd)-Acc | USD | 956,365,950 | 460,596 | 13.844 | 26,814,398 | 19,115 | 10.255 | 27,365,782 | 24,634 | 9.614 |
| E (EUR)-Acc | EUR | 661,731,253 | 196,307 | 20.744 | 660,540,591 | 249,003 | 18.281 | 691,535,974 | 268,377 | 19.912 |
| R-Acc | JPY | 168,972,531 | 99,900 | 1,691.410 | 161,305,963 | 120,849 | 1,334.778 | 175,839,083 | 135,245 | 1,300.151 |
| Z (USD)-AD | USD | 100,476,798 | 72,848 | 9.196 | 72,456,589 | 66,704 | 7.941 | 93,891,278 | 89,704 | 9.059 |
| Z-Acc | JPY | 138,776,215 | 10,268 | 13,514.849 | 45,583,504 | 4,338 | 10,507.392 | 52,469,527 | 5,204 | 10,083.479 |
| Z (EUR)-Acc | EUR | 10,444,272 | 6,083 | 10.567 | 8,612,113 | 6,451 | 9.200 | 16,206,902 | 12,652 | 9.899 |
| Z (EUR Hgd)-Acc | EUR | 46,198,830 | 21,379 | 13.299 | 22,563,470 | 15,512 | 10.024 | 23,679,160 | 18,829 | 9.718 |
| Z (GBP)-Acc | GBP | 44,728,450 | 19,461 | 12.114 | 53,700,666 | 30,051 | 10.800 | 27,082,114 | 15,792 | 11.081 |
| Invesco ASEAN Equity Fund (USD) | | | | | | | | | | |
| A-AD | USD | 43,234,229 | 415,545 | 104.042 | 49,407,569 | 477,718 | 103.424 | 50,902,849 | 489,781 | 103.930 |
| A (HKD)-Acc | HKD | 33,064 | 2,478 | 104.452 | 30,502 | 2,321 | 103.166 | 30,529 | 2,321 | 102.792 |
| C-AD | USD | 8,869,102 | 77,476 | 114.475 | 10,424,059 | 91,626 | 113.768 | 14,453,796 | 126,471 | 114.286 |
| S-Acc | USD | 9,597,974 | 892,731 | 10.751 | 7,326 | 700 | 10.466 | 7,252 | 700 | 10.361 |
| Z-AD | USD | 579,045 | 53,639 | 10.795 | 556,596 | 51,886 | 10.727 | 552,798 | 51,305 | 10.775 |
| Invesco Asia Consumer Demand Fund (USD)[*] | | | | | | | | | | |
| A (EUR)-AD | EUR | 915,720 | 68,788 | 12.287 | 1,029,114 | 73,382 | 13.220 | 1,489,739 | 92,186 | 14.429 |
| A (EUR Hgd)-AD | EUR | 939 | 106 | 8.148 | 1,877 | 202 | 8.756 | 18,626 | 1,574 | 10.564 |
| A-SD | USD | 26,143,918 | 1,870,757 | 13.975 | 34,364,456 | 2,328,440 | 14.759 | 45,957,493 | 2,682,072 | 17.135 |
| A-Acc | USD | 135,254,047 | 9,241,775 | 14.635 | 214,945,456 | 13,985,010 | 15.370 | 262,387,533 | 14,815,668 | 17.710 |
| A (CHF Hgd)-Acc | CHF | 30,119 | 3,133 | 8.461 | 426,550 | 43,133 | 9.276 | 523,767 | 43,263 | 11.158 |
| A (EUR)-Acc | EUR | 278,117 | 34,942 | 7.346 | 508,562 | 60,845 | 7.879 | 173,109 | 17,977 | 8.598 |
| A (EUR Hgd)-Acc | EUR | 24,010,249 | 2,596,984 | 8.533 | 34,535,941 | 3,550,053 | 9.171 | 50,976,357 | 4,117,016 | 11.056 |
| A (HKD)-Acc | HKD | 498,591 | 67,764 | 57.588 | 524,370 | 67,860 | 60.655 | 604,222 | 67,860 | 69.579 |
| A (SGD Hgd)-Acc | SGD | 690,546 | 131,217 | 7.080 | 1,018,218 | 180,880 | 7.592 | 1,323,984 | 200,949 | 8.945 |
| C-Acc | USD | 26,159,787 | 1,623,735 | 16.111 | 43,656,728 | 2,595,537 | 16.820 | 62,039,404 | 3,220,069 | 19.266 |
| C (EUR)-Acc | EUR | 729,939 | 89,823 | 7.500 | 7,954,741 | 938,423 | 7.991 | 9,427,598 | 971,040 | 8.669 |
| C (EUR Hgd)-Acc | EUR | 2,957,242 | 287,492 | 9.494 | 5,511,908 | 512,304 | 10.143 | 8,673,453 | 637,191 | 12.154 |
| E (EUR)-Acc | EUR | 54,021,605 | 4,157,738 | 11.992 | 69,016,942 | 5,019,975 | 12.961 | 88,489,238 | 5,543,893 | 14.252 |
| I-Acc | USD | 2,028 | 210 | 9.675 | 17,578,750 | 1,764,442 | 9.963 | 24,322,479 | 2,160,109 | 11.260 |
| R-Acc | USD | 18,389,384 | 1,785,073 | 10.302 | 24,333,255 | 2,233,279 | 10.896 | 29,561,053 | 2,338,080 | 12.643 |
| S-Acc | USD | 3,416,785 | 365,130 | 9.358 | 4,461,341 | 459,175 | 9.716 | 7,752 | 700 | 11.075 |
| Z-AD | USD | 6,560,257 | 672,016 | 9.762 | 9,241,054 | 898,859 | 10.281 | 10,636,106 | 905,513 | 11.746 |
| Z-Acc | USD | 6,605,656 | 517,652 | 12.761 | 11,978,155 | 901,442 | 13.288 | 17,302,815 | 1,139,722 | 15.182 |
| Z (EUR)-Acc | EUR | 40,499,902 | 2,369,840 | 15.773 | 91,928,402 | 5,165,952 | 16.775 | 79,388,660 | 3,904,898 | 18.153 |
| Z (EUR Hgd)-Acc | EUR | 3,175,096 | 421,657 | 6.950 | 5,295,250 | 673,792 | 7.409 | 11,538,069 | 1,163,484 | 8.855 |
| Z (GBP)-Acc | GBP | 7,968 | 665 | 9.478 | 47,811 | 3,831 | 10.319 | 53,477 | 3,750 | 10.647 |

³ Effective 27 May 2022, the Invesco Japanese Equity Dividend Growth Fund merged into Invesco Responsible Japanese Equity Value Discovery Fund.

Invesco Funds

Comparative Net Asset Values for the year ended 29 February 2024

| | | 29 February 2024 | | | 28 February 2023 | | | 28 February 2022 | | |
|---|-----|---|---------------------------------|---|---|---------------------------------|---|---|---------------------------------|---|
| | | Total NAV in sub-fund currency Total | Number of Shares in issue | NAV per Share in Share class currency | Total NAV in sub-fund currency Total | Number of Shares in issue | NAV per Share in Share class currency | Total NAV in sub-fund currency Total | Number of Shares in issue | NAV per Share in Share class currency |
| Invesco Asia Opportunities Equity Fund (USD)Δ | | | | | | | | | | |
| A (AUD Hgd)-MD1 | AUD | 82,876 | 21,570 | 5.912 | 92,452 | 21,533 | 6.379 | 110,003 | 18,866 | 8.081 |
| A (NZD Hgd)-MD1 | NZD | 17,594 | 4,675 | 6.187 | 258,379 | 63,675 | 6.587 | 354,217 | 63,675 | 8.263 |
| A-SD | USD | 26,952,985 | 3,206,506 | 8.406 | 30,189,300 | 3,566,225 | 8.465 | 37,493,708 | 3,787,699 | 9.899 |
| A-Acc | USD | 125,288,453 | 986,377 | 127.019 | 139,301,321 | 1,097,666 | 126.907 | 166,412,422 | 1,129,725 | 147.304 |
| A (CHF Hgd)-Acc | CHF | 10,120 | 1,233 | 7.222 | 129,574 | 16,133 | 7.534 | 366,138 | 36,998 | 9.120 |
| A (EUR)-Acc | EUR | 2,049 | 183 | 10.311 | - | - | - | - | - | - |
| A (EUR Hgd)-Acc | EUR | 3,663,615 | 455,153 | 7.429 | 4,169,686 | 517,279 | 7.599 | 5,299,992 | 513,150 | 9.222 |
| B-Acc | USD | 3,261,926 | 32,321 | 100.924 | 4,692,977 | 46,121 | 101.753 | 7,593,199 | 63,715 | 119.174 |
| C-Acc | USD | 39,964,513 | 274,085 | 145.811 | 41,867,927 | 289,133 | 144.805 | 56,412,059 | 337,654 | 167.071 |
| C (EUR Hgd)-Acc | EUR | 245,477 | 29,365 | 7.715 | 278,567 | 33,476 | 7.845 | 6,160,136 | 582,588 | 9.441 |
| E (EUR)-Acc | EUR | 39,473,876 | 371,012 | 98.199 | 45,313,227 | 423,092 | 100.964 | 58,793,771 | 469,407 | 111.837 |
| I (GBP)-Gross-MD | GBP | 1,988 | 158 | 9.963 | - | - | - | - | - | - |
| I-Acc | USD | 2,056 | 200 | 10.300 | 34,885,468 | 3,456,803 | 10.092 | 48,279,167 | 4,202,518 | 11.488 |
| R-Acc | USD | 4,748,174 | 418,374 | 11.349 | 4,333,689 | 379,524 | 11.419 | 4,610,328 | 345,408 | 13.347 |
| S (EUR)-AD | EUR | 39,280,437 | 4,549,488 | 7.969 | 39,349,800 | 4,549,851 | 8.153 | 45,255,607 | 4,549,849 | 8.881 |
| S-Acc | USD | 2,052 | 192 | 10.671 | 5,221 | 496 | 10.535 | 6,688 | 553 | 12.092 |
| Z-AD | USD | 1,182,351 | 134,025 | 8.822 | 7,463,319 | 844,375 | 8.839 | 9,874,389 | 970,728 | 10.172 |
| Z-Acc | USD | 2,149,896 | 193,719 | 11.098 | 4,521,658 | 411,384 | 10.991 | 5,250,794 | 415,086 | 12.650 |
| Z (EUR)-Acc | EUR | 2,723,370 | 241,009 | 10.429 | 2,647,408 | 236,514 | 10.552 | 38,409,294 | 2,981,336 | 11.504 |
| Z (EUR Hgd)-Acc | EUR | 6,716,056 | 791,191 | 7.835 | 5,298,435 | 628,843 | 7.943 | 2,873,264 | 268,670 | 9.549 |
| Invesco Asian Equity Fund (USD)† | | | | | | | | | | |
| A-AD | USD | 199,017,762 | 19,103,361 | 10.418 | 224,469,070 | 21,027,225 | 10.675 | 279,666,705 | 24,492,998 | 11.418 |
| A (EUR)-AD | EUR | 1,015,192 | 51,343 | 18.250 | 541,778 | 26,734 | 19.105 | 822,425 | 37,949 | 19.351 |
| A (EUR Hgd)-AD | EUR | 445,022 | 34,679 | 11.844 | 519,771 | 39,481 | 12.411 | 425,077 | 27,445 | 13.830 |
| A-MD1 | USD | 3,820 | 411 | 9.303 | - | - | - | - | - | - |
| A (HKD)-MD1 | HKD | 2,019 | 170 | 93.046 | - | - | - | - | - | - |
| A (RMB Hgd)-MD1 | CNH | 1,988 | 151 | 94.832 | - | - | - | - | - | - |
| A-Acc | USD | 18,484,121 | 1,634,947 | 11.306 | 15,343,115 | 1,335,942 | 11.485 | 2,907,333 | 236,619 | 12.287 |
| A (CHF Hgd)-Acc | CHF | 531,512 | 35,135 | 13.314 | 571,003 | 37,960 | 14.110 | 670,828 | 39,258 | 15.748 |
| A (CZK Hgd)-Acc | CZK | 1,912 | 149 | 300.601 | - | - | - | - | - | - |
| A (EUR)-Acc | EUR | 1,609,690 | 165,154 | 8.996 | 2,148,416 | 217,006 | 9.333 | 22,685 | 2,141 | 9.459 |
| A (EUR Hgd)-Acc | EUR | 994,612 | 122,318 | 7.505 | 198,286 | 23,985 | 7.793 | 49,568 | 5,097 | 8.684 |
| C-AD | USD | 214,438,689 | 19,432,740 | 11.035 | 220,542,784 | 19,509,239 | 11.305 | 242,201,468 | 20,041,912 | 12.085 |
| C-Acc | USD | 112,632,447 | 5,787,870 | 19.460 | 332,608,456 | 16,927,802 | 19.649 | 185,862,661 | 8,896,509 | 20.892 |
| C (CHF Hgd)-Acc | CHF | 134,895 | 8,382 | 14.165 | 524,087 | 32,916 | 14.935 | 1,316,245 | 73,220 | 16.567 |
| E (EUR)-Acc | EUR | 18,837,192 | 1,953,059 | 8.902 | 19,171,465 | 1,942,045 | 9.306 | 16,652,579 | 1,565,310 | 9.499 |
| I-Acc | USD | 2,009 | 202 | 9.926 | - | - | - | - | - | - |
| I (EUR)-Acc | EUR | 35,845,237 | 3,425,768 | 9.657 | 6,832 | 655 | 9.834 | - | - | - |
| R-Acc | USD | 524,569 | 44,214 | 11.864 | 342,558 | 28,224 | 12.137 | 354,589 | 27,121 | 13.074 |
| S-AD | USD | 42,012,079 | 3,752,679 | 11.195 | 64,166,359 | 5,596,222 | 11.466 | 90,695,522 | 7,394,350 | 12.266 |
| S-Acc | USD | 1,126,235,414 | 72,221,531 | 15.594 | 597,101,509 | 38,110,700 | 15.668 | 215,828,044 | 13,022,523 | 16.573 |
| S (EUR)-Acc | EUR | 58,693,371 | 5,577,694 | 9.712 | - | - | - | - | - | - |
| TI1-AD | USD | 48,304 | 5,269 | 9.168 | 6,573 | 700 | 9.390 | 6,973 | 700 | 9.962 |
| TI1-Acc | USD | 51,261,377 | 5,452,107 | 9.402 | 35,679,731 | 3,784,130 | 9.429 | 26,065,071 | 2,616,656 | 9.961 |
| Z-AD | USD | 56,020,753 | 3,095,990 | 18.095 | 55,257,861 | 2,981,225 | 18.535 | 67,295,296 | 3,399,249 | 19.797 |
| Z-Acc | USD | 55,498,553 | 4,227,775 | 13.127 | 200,712,897 | 15,180,126 | 13.222 | 100,972,244 | 7,200,173 | 14.024 |
| Z (CHF Hgd)-Acc | CHF | 1,962 | 185 | 9.332 | 6,763 | 647 | 9.806 | - | - | - |
| Z (EUR)-Acc | EUR | 78,364,506 | 2,941,107 | 24.592 | 54,513,370 | 2,031,190 | 25.300 | 75,496,191 | 2,652,252 | 25.416 |
| Z (EUR Hgd)-Acc | EUR | 12,415,984 | 1,486,878 | 7.707 | 7,395,154 | 878,850 | 7.932 | 3,259,715 | 332,337 | 8.758 |
| Invesco China A-Share Quality Core Equity Fund (CNH) | | | | | | | | | | |
| A-Acc | CNH | 29,063,369 | 363,675 | 79.916 | 38,284,646 | 363,675 | 105.271 | 75,243,162 | 604,003 | 124.574 |
| A (CHF Hgd)-Acc | CHF | 13,731 | 237 | 7.084 | 69,021 | 980 | 9.495 | 77,424 | 980 | 11.532 |
| A (EUR Hgd)-Acc | EUR | 6,008,081 | 104,794 | 7.339 | 6,809,321 | 95,670 | 9.643 | 7,423,804 | 90,029 | 11.662 |
| A (USD Hgd)-Acc | USD | 3,287,059 | 57,859 | 7.879 | 1,112,057 | 15,776 | 10.131 | 903,846 | 11,986 | 11.944 |
| C (EUR)-Acc | EUR | 13,878 | 224 | 7.947 | 52,431 | 645 | 11.013 | 61,673 | 645 | 13.522 |
| C (EUR Hgd)-Acc | EUR | 13,918 | 237 | 7.513 | 66,668 | 921 | 9.807 | 76,783 | 921 | 11.790 |
| C (USD Hgd)-Acc | USD | 17,798,938 | 306,249 | 8.060 | 18,340,163 | 255,933 | 10.299 | 21,243,241 | 278,774 | 12.069 |
| E (EUR Hgd)-Acc | EUR | 4,197,247 | 75,522 | 7.114 | 5,667,507 | 81,525 | 9.419 | 4,898,849 | 60,365 | 11.477 |
| I-Acc | CNH | 13,902 | 170 | 81.615 | 52,767 | 500 | 105.534 | - | - | - |
| I (EUR Hgd)-Acc | EUR | 13,983 | 218 | 8.202 | 54,598 | 700 | 10.567 | - | - | - |
| I (USD Hgd)-Acc | USD | 14,110 | 231 | 8.463 | 51,969 | 700 | 10.670 | - | - | - |
| R (EUR Hgd)-Acc | EUR | 2,722,249 | 48,864 | 7.131 | 2,756,408 | 39,573 | 9.437 | 2,685,452 | 33,050 | 11.491 |
| S (GBP)-AD | GBP | 13,874 | 197 | 7.729 | 50,668 | 550 | 10.937 | 59,337 | 550 | 12.746 |
| S (EUR)-Acc | EUR | 13,895 | 260 | 6.841 | 41,793 | 600 | 9.437 | 48,944 | 600 | 11.536 |
| S (GBP)-Acc | GBP | 13,884 | 196 | 7.753 | 50,664 | 550 | 10.946 | 59,333 | 550 | 12.756 |
| S (USD)-Acc | USD | 13,868 | 307 | 6.270 | 41,274 | 700 | 8.474 | 48,336 | 700 | 10.936 |
| Z-Acc | CNH | 13,867 | 248 | 55.824 | 32,811 | 450 | 72.913 | 38,498 | 450 | 85.550 |
| Z (CHF Hgd)-Acc | CHF | 13,754 | 229 | 7.327 | 70,823 | 980 | 9.743 | 78,772 | 980 | 11.733 |
| Z (EUR Hgd)-Acc | EUR | 13,921 | 235 | 7.583 | 67,176 | 921 | 9.882 | 77,173 | 921 | 11.850 |
| Z (USD Hgd)-Acc | USD | 14,085 | 240 | 8.146 | 72,144 | 1,000 | 10.368 | 76,526 | 1,000 | 12.120 |

Invesco Funds

Comparative Net Asset Values for the year ended 29 February 2024

| | | 29 February 2024 | | NAV per Share in | 28 February 2023 | | NAV per Share in | 28 February 2022 | | NAV per Share in |
|---|-----|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|------------------|
| | | Total NAV | Number of Shares | Share in | Total NAV | Number of Shares | Share in | Total NAV | Number of Shares | Share in |
| | | in sub-fund | in issue | class | in sub-fund | in issue | class | in sub-fund | in issue | class |
| | | currency | | currency | currency | | currency | currency | | currency |
| | | Total | | | Total | | | Total | | |
| Invesco China A-Share Quant Equity Fund (CNH)* | | | | | | | | | | |
| A-Acc | CNH | 43,773,798 | 480,595 | 91.083 | 51,582,505 | 481,512 | 107.126 | 60,434,941 | 481,512 | 125.511 |
| A (CHF Hgd)-Acc | CHF | 113,506 | 1,711 | 8.096 | 178,122 | 2,480 | 9.683 | 198,025 | 2,480 | 11.655 |
| A (EUR Hgd)-Acc | EUR | 1,498,407 | 22,868 | 8.387 | 1,738,127 | 23,942 | 9.836 | 1,417,826 | 17,043 | 11.765 |
| A (HKD Hgd)-Acc | HKD | 14,282 | 228 | 67.850 | 54,284 | 779 | 78.622 | 58,271 | 779 | 92.590 |
| A (USD Hgd)-Acc | USD | 14,354 | 222 | 8.968 | 71,465 | 1,000 | 10.271 | 679,872 | 8,982 | 11.988 |
| C (EUR)-Acc | EUR | 14,157 | 200 | 9.065 | 53,360 | 645 | 11.208 | 62,143 | 645 | 13.625 |
| C (EUR Hgd)-Acc | EUR | 14,183 | 211 | 8.597 | 36,439 | 493 | 10.022 | 8,385,537 | 99,678 | 11.897 |
| C (USD Hgd)-Acc | USD | 2,396,194 | 36,262 | 9.164 | 2,568,808 | 35,298 | 10.459 | 76,554 | 1,000 | 12.125 |
| E (EUR Hgd)-Acc | EUR | 755,654 | 11,891 | 8.134 | 957,463 | 13,496 | 9.612 | 965,439 | 11,785 | 11.585 |
| I-Acc | CNH | 14,172 | 160 | 88.575 | 51,140 | 500 | 102.281 | - | - | - |
| I (EUR Hgd)-Acc | EUR | 14,246 | 205 | 8.894 | 52,880 | 700 | 10.235 | - | - | - |
| I (USD Hgd)-Acc | USD | 14,400 | 217 | 9.186 | 50,372 | 700 | 10.342 | - | - | - |
| R (EUR Hgd)-Acc | EUR | 2,850,464 | 44,767 | 8.150 | 3,050,733 | 42,939 | 9.626 | 2,713,445 | 33,093 | 11.596 |
| S (GBP)-AD | GBP | 14,136 | 173 | 8.973 | 53,623 | 558 | 11.421 | 62,163 | 555 | 13.250 |
| S (EUR)-Acc | EUR | 14,173 | 230 | 7.888 | 43,037 | 600 | 9.718 | 49,900 | 600 | 11.762 |
| S (GBP)-Acc | GBP | 14,143 | 169 | 9.183 | 53,593 | 550 | 11.579 | 62,140 | 550 | 13.359 |
| S (USD)-Acc | USD | 14,156 | 271 | 7.235 | 42,503 | 700 | 8.726 | 49,281 | 700 | 11.150 |
| Z-Acc | CNH | 14,140 | 216 | 65.338 | 34,285 | 450 | 76.189 | 39,829 | 450 | 88.508 |
| Z (CHF Hgd)-Acc | CHF | 14,017 | 205 | 8.362 | 72,220 | 980 | 9.935 | 79,610 | 980 | 11.857 |
| Z (EUR Hgd)-Acc | EUR | 3,007,224 | 44,371 | 8.675 | 3,356,620 | 45,083 | 10.087 | 3,814,335 | 45,083 | 11.965 |
| Z (USD Hgd)-Acc | USD | 14,374 | 215 | 9.269 | 73,311 | 1,000 | 10.536 | 76,955 | 1,000 | 12.188 |
| Invesco China Focus Equity Fund (USD)† | | | | | | | | | | |
| A-Acc | USD | 39,956,289 | 2,427,430 | 16.460 | 55,692,551 | 2,877,625 | 19.354 | 60,756,458 | 2,767,477 | 21.954 |
| A (EUR Hgd)-Acc | EUR | 744,570 | 133,950 | 5.130 | 856,352 | 130,643 | 6.179 | 240,537 | 29,279 | 7.335 |
| C-Acc | USD | 8,088,299 | 457,271 | 17.688 | 27,548,369 | 1,332,821 | 20.669 | 23,114,086 | 991,776 | 23.306 |
| E (EUR)-Acc | EUR | 43,138,036 | 2,144,841 | 18.563 | 57,296,633 | 2,411,016 | 22.403 | 64,126,019 | 2,366,915 | 24.191 |
| I-Acc | USD | 39,842,782 | 3,445,593 | 11.563 | 50,476,876 | 3,791,252 | 13.314 | 56,072,263 | 3,791,252 | 14.790 |
| R-Acc | USD | 6,857,201 | 454,031 | 15.103 | 8,752,107 | 489,412 | 17.883 | 9,562,841 | 468,116 | 20.428 |
| S-AD | USD | 1,916 | 217 | 8.812 | - | - | - | - | - | - |
| S-Acc | USD | 51,753,526 | 6,722,357 | 7.699 | 60,250,568 | 6,733,900 | 8.947 | 67,226,548 | 6,701,069 | 10.032 |
| Z-Acc | USD | 13,763,462 | 1,839,333 | 7.483 | 58,372,022 | 6,700,127 | 8.712 | 21,186,598 | 2,164,481 | 9.788 |
| Z (EUR)-AD | EUR | 3,332,706 | 400,132 | 7.687 | 6,364,388 | 646,578 | 9.279 | 4,025,879 | 364,064 | 9.874 |
| Z (GBP)-Acc | GBP | 160,758 | 16,548 | 7.679 | 645,670 | 57,087 | 9.351 | 157,117 | 12,368 | 9.484 |
| Invesco China Health Care Equity Fund (CNH) | | | | | | | | | | |
| A-Acc | CNH | 16,578,932 | 336,811 | 49.223 | 22,865,992 | 357,813 | 63.905 | 34,050,139 | 494,320 | 68.883 |
| A (CHF Hgd)-Acc | CHF | 889,121 | 25,526 | 4.252 | 1,073,915 | 25,815 | 5.608 | 1,220,671 | 28,632 | 6.223 |
| A (EUR Hgd)-Acc | EUR | 15,213,418 | 446,871 | 4.358 | 27,214,894 | 654,038 | 5.638 | 21,309,348 | 484,312 | 6.222 |
| A (HKD Hgd)-Acc | HKD | 1,472,897 | 37,150 | 43.036 | 1,837,106 | 37,613 | 55.101 | 1,817,409 | 37,613 | 59.801 |
| A (SGD Hgd)-Acc | SGD | 3,367,030 | 132,215 | 4.751 | 9,462,065 | 299,010 | 6.134 | 13,310,143 | 429,971 | 6.656 |
| A (USD)-Acc | USD | 5,953,688 | 198,814 | 4.153 | 9,719,300 | 250,076 | 5.586 | 11,873,691 | 283,366 | 6.637 |
| A (USD Hgd)-Acc | USD | 130,654,108 | 3,684,149 | 4.918 | 199,027,032 | 4,590,233 | 6.232 | 232,336,192 | 5,499,950 | 6.691 |
| C-Acc | CNH | 12,308 | 245 | 50.193 | 32,382 | 500 | 64.764 | 34,697 | 500 | 69.393 |
| C (SGD Hgd)-Acc | SGD | 12,337 | 476 | 4.837 | 48,069 | 1,500 | 6.212 | 46,758 | 1,500 | 6.703 |
| C (USD Hgd)-Acc | USD | 16,922,432 | 467,387 | 5.021 | 21,929,591 | 498,238 | 6.326 | 20,165,008 | 473,095 | 6.751 |
| E (EUR)-Acc | EUR | 3,224,341 | 96,444 | 4.279 | 4,663,078 | 106,648 | 5.924 | 3,053,375 | 64,299 | 6.716 |
| P1-Acc | CNH | 8,890,849 | 175,157 | 50.759 | 19,855,126 | 304,193 | 65.271 | 35,224,233 | 505,448 | 69.689 |
| P1 (SGD Hgd)-Acc | SGD | 8,110,516 | 309,100 | 4.896 | 12,698,867 | 393,300 | 6.259 | 15,218,868 | 486,225 | 6.730 |
| P1 (USD Hgd)-Acc | USD | 199,123,759 | 5,448,531 | 5.068 | 372,494,419 | 8,414,862 | 6.362 | 488,287,554 | 11,431,438 | 6.765 |
| R (EUR)-Acc | EUR | 1,923,459 | 57,435 | 4.287 | 2,609,372 | 59,596 | 5.932 | 1,864,102 | 39,222 | 6.721 |
| Z (EUR Hgd)-AD | EUR | 12,388 | 355 | 4.473 | 33,858 | 800 | 5.734 | 35,504 | 800 | 6.276 |
| Z-Acc | CNH | 2,567,891 | 50,751 | 50.598 | 8,185,530 | 125,691 | 65.124 | 12,585,204 | 180,815 | 69.603 |
| Z (CHF Hgd)-Acc | CHF | 1,861,081 | 52,123 | 4.358 | 2,488,200 | 58,851 | 5.700 | 2,564,325 | 59,688 | 6.271 |
| Z (EUR Hgd)-Acc | EUR | 28,437,604 | 814,063 | 4.471 | 24,867,307 | 587,493 | 5.735 | 1,810,540 | 40,819 | 6.273 |
| Z (SGD Hgd)-Acc | SGD | 1,101,693 | 42,124 | 4.880 | 2,857,452 | 88,686 | 6.245 | 4,849,103 | 155,076 | 6.724 |
| Z (USD)-AD | USD | 15,716,751 | 511,365 | 4.262 | 11,158,096 | 282,057 | 5.685 | 17,286,999 | 409,029 | 6.694 |
| Z (USD Hgd)-Acc | USD | 109,225,908 | 2,999,605 | 5.050 | 188,908,623 | 4,278,487 | 6.346 | 242,649,134 | 5,689,355 | 6.755 |
| Invesco Greater China Equity Fund (USD)^Δ | | | | | | | | | | |
| A (EUR)-AD | EUR | 7,796,573 | 569,839 | 12.628 | 10,376,415 | 667,320 | 14.658 | 11,319,451 | 630,745 | 16.024 |
| A (EUR Hgd)-AD | EUR | 66,601 | 7,401 | 8.305 | 138,141 | 13,485 | 9.657 | 193,582 | 14,799 | 11.680 |
| A-Acc | USD | 185,611,729 | 3,623,998 | 51.217 | 229,158,478 | 3,972,910 | 57.680 | 261,322,050 | 3,925,316 | 66.574 |
| A (AUD Hgd)-Acc | AUD | 1,394,675 | 196,108 | 10.944 | 1,966,488 | 231,514 | 12.620 | 1,871,216 | 172,861 | 15.002 |
| A (CHF Hgd)-Acc | CHF | 332,018 | 35,405 | 8.254 | 399,218 | 38,611 | 9.699 | 2,077,510 | 163,550 | 11.707 |
| A (EUR)-Acc | EUR | 5,995 | 595 | 9.296 | - | - | - | - | - | - |
| A (EUR Hgd)-Acc | EUR | 23,535,830 | 715,245 | 30.371 | 31,736,432 | 855,209 | 34.983 | 38,615,723 | 814,813 | 42.317 |
| B-Acc | USD | 14,358,116 | 358,189 | 40.085 | 20,153,645 | 442,427 | 45.553 | 29,231,338 | 551,064 | 53.045 |
| C-AD | USD | 367,186 | 36,000 | 10.200 | 417,120 | 36,000 | 11.587 | 212,688 | 16,000 | 13.293 |
| C-Acc | USD | 22,472,029 | 382,541 | 58.744 | 41,254,856 | 627,417 | 65.753 | 62,557,682 | 829,233 | 75.440 |
| C (EUR Hgd)-Acc | EUR | 1,372,188 | 36,334 | 34.856 | 1,946,154 | 45,971 | 39.909 | 5,496,431 | 102,253 | 47.996 |
| E (EUR)-Acc | EUR | 56,342,972 | 1,309,419 | 39.714 | 72,541,327 | 1,485,870 | 46.024 | 87,277,889 | 1,537,402 | 50.690 |
| R-Acc | USD | 6,742,477 | 555,685 | 12.134 | 8,306,723 | 603,663 | 13.761 | 9,100,729 | 569,052 | 15.993 |
| S-Acc | USD | 71,212,420 | 6,398,361 | 11.130 | 135,956,206 | 10,972,091 | 12.391 | 253,020,118 | 17,898,596 | 14.136 |
| S (EUR Hgd)-Acc | EUR | 7,675,171 | 1,060,786 | 6.678 | 10,581,305 | 1,311,614 | 7.605 | 8,647 | 850 | 9.084 |
| Z-Acc | USD | 21,511,860 | 1,544,922 | 13.924 | 23,894,211 | 1,536,888 | 15.547 | 28,139,963 | 1,581,644 | 17.792 |
| Z (EUR)-Acc | EUR | 1,209,395 | 64,896 | 17.200 | 9,050,225 | 434,930 | 19.616 | 65,396,402 | 2,746,347 | 21.262 |
| Z (EUR Hgd)-Acc | EUR | 101,561 | 13,488 | 6.950 | 708,895 | 84,192 | 7.938 | 14,660,408 | 1,380,186 | 9.484 |

Invesco Funds

Comparative Net Asset Values for the year ended 29 February 2024

| | | 29 February 2024 | | | 28 February 2023 | | | 28 February 2022 | | |
|--|-----|------------------|------------|-------------|------------------|-------------|----------|------------------|------------|---------|
| | | Total NAV | NAV per | Total NAV | NAV per | Total NAV | NAV per | Total NAV | NAV per | |
| | | in sub-fund | Share in | in sub-fund | Share in | in sub-fund | Share in | in sub-fund | Share in | |
| | | currency | Share | currency | Share | currency | Share | currency | Share | |
| | | Total | class | Total | class | Total | class | Total | class | |
| | | | currency | | currency | | currency | | currency | |
| | | | in issue | | in issue | | in issue | | in issue | |
| Invesco India All-Cap Equity Fund (USD)² | | | | | | | | | | |
| A-Acc | USD | – | – | – | – | – | – | 612,624 | 33,759 | 18.147 |
| C-Acc | USD | – | – | – | – | – | – | 17,604,795 | 941,817 | 18.692 |
| E (EUR)-Acc | EUR | – | – | – | – | – | – | 73,935 | 3,747 | 17.620 |
| Z-Acc | USD | – | – | – | – | – | – | 13,282 | 700 | 18.974 |
| Invesco India Equity Fund (USD)[*] | | | | | | | | | | |
| A-AD | USD | 140,229,775 | 1,267,823 | 110.607 | 91,762,982 | 1,116,604 | 82.180 | 96,249,004 | 1,089,895 | 88.310 |
| A-Acc | USD | 7,315,454 | 465,815 | 15.705 | 1,205,578 | 103,310 | 11.670 | 1,228,975 | 98,009 | 12.539 |
| A (EUR)-Acc | EUR | 17,582,755 | 956,033 | 16.975 | 3,922,896 | 287,058 | 12.883 | 3,593,532 | 244,724 | 13.111 |
| A (EUR Hgd)-Acc | EUR | 4,339,290 | 298,404 | 13.421 | 1,412,747 | 130,656 | 10.193 | 864,493 | 68,140 | 11.328 |
| A (HKD)-Acc | HKD | 9,700,187 | 307,316 | 247.051 | 71,875 | 3,064 | 184.123 | 88,875 | 3,526 | 196.953 |
| C-AD | USD | 122,894,429 | 946,118 | 129.893 | 14,324,472 | 149,299 | 95.945 | 16,934,716 | 165,258 | 102.474 |
| E (EUR)-Acc | EUR | 95,774,850 | 982,833 | 89.941 | 56,375,068 | 772,795 | 68.770 | 74,133,916 | 938,722 | 70.515 |
| I-Acc | USD | 2,010 | 200 | 10.048 | – | – | – | – | – | – |
| R-Acc | USD | 10,674,097 | 455,921 | 23.412 | 4,970,359 | 283,730 | 17.518 | 5,712,907 | 301,388 | 18.955 |
| S-Acc | USD | 158,000,915 | 9,546,160 | 16.551 | 4,547 | 374 | 12.159 | 4,832 | 374 | 12.921 |
| Z-AD | USD | 191,621 | 11,546 | 16.597 | 148,126 | 12,115 | 12.227 | 157,813 | 12,115 | 13.026 |
| Z-Acc | USD | 458,113 | 27,554 | 16.626 | 292,513 | 23,882 | 12.248 | 245,187 | 18,791 | 13.048 |
| Invesco Emerging Markets Ex-China Equity Fund (USD)³ | | | | | | | | | | |
| A-AD | USD | 94,866,354 | 1,192,682 | 79.540 | 86,839,902 | 1,218,210 | 71.285 | 98,500,848 | 1,269,560 | 77.587 |
| A (EUR)-AD | EUR | 343,292 | 16,735 | 18.933 | 133,530 | 7,263 | 17.331 | 102,648 | 5,131 | 17.865 |
| C-AD | USD | 22,156,422 | 253,426 | 87.428 | 52,253,858 | 667,111 | 78.329 | 34,197,063 | 400,984 | 85.283 |
| C-Acc | USD | 27,735 | 1,759 | 15.768 | 93,926 | 6,749 | 13.917 | 52,554 | 3,500 | 15.017 |
| Z-AD | USD | 2,385,886 | 130,786 | 18.243 | 7,440,487 | 455,457 | 16.336 | 1,833,804 | 103,067 | 17.792 |
| Z-Acc | USD | 2,874,690 | 214,342 | 13.412 | 950,856 | 80,533 | 11.807 | 381,143 | 29,988 | 12.710 |
| S-ACC | USD | 2,016 | 200 | 10.081 | – | – | – | – | – | – |
| Invesco PRC Equity Fund (USD) | | | | | | | | | | |
| A-AD | USD | 162,801,333 | 3,868,057 | 42.089 | 212,538,377 | 4,074,835 | 52.159 | 256,675,566 | 3,961,248 | 64.797 |
| A (AUD Hgd)-Acc | AUD | 7,269,056 | 1,522,634 | 7.346 | 8,856,519 | 1,410,880 | 9.326 | 9,941,074 | 1,156,143 | 11.917 |
| A (CAD Hgd)-Acc | CAD | 136,535 | 25,426 | 7.295 | 248,415 | 36,909 | 9.131 | 325,565 | 35,922 | 11.557 |
| A (CHF Hgd)-Acc | CHF | 9,635 | 1,363 | 6.221 | 18,116 | 2,113 | 8.043 | 23,953 | 2,113 | 10.448 |
| A (EUR Hgd)-Acc | EUR | 26,038,850 | 1,007,527 | 23.853 | 26,568,639 | 828,611 | 30.227 | 12,858,336 | 292,227 | 39.289 |
| A (HKD)-Acc | HKD | 1,842,444 | 43,701 | 329.982 | 2,293,104 | 43,896 | 410.051 | 3,249,720 | 50,076 | 507.115 |
| A (NZD Hgd)-Acc | NZD | 121,459 | 25,215 | 7.919 | 177,017 | 28,854 | 9.959 | 515,107 | 60,764 | 12.591 |
| B-AD | USD | 1,982 | 57 | 34.624 | 134 | 3 | 43.508 | 168 | 3 | 54.583 |
| C-AD | USD | 3,421,480 | 72,549 | 47.161 | 4,622,747 | 79,579 | 58.090 | 33,408,103 | 465,776 | 71.726 |
| C (EUR Hgd)-Acc | EUR | 53,498 | 1,775 | 27.824 | 84,792 | 2,280 | 35.058 | 114,556 | 2,258 | 45.306 |
| C (HKD)-Acc | HKD | 27,574 | 560 | 385.589 | 33,965 | 560 | 476.328 | 41,942 | 560 | 585.554 |
| S-Acc | USD | 3,951 | 594 | 6.651 | 4,850 | 595 | 8.147 | 741,616 | 74,157 | 10.001 |
| Z-AD | USD | 815,944 | 91,245 | 8.942 | 1,776,647 | 161,482 | 11.002 | 1,668,632 | 123,269 | 13.536 |
| Invesco Energy Transition Fund (USD)³ | | | | | | | | | | |
| A-AD | USD | 107,017 | 12,767 | 8.382 | 128,616 | 15,113 | 8.511 | 166,361 | 18,394 | 9.044 |
| A-Acc | USD | 25,355,175 | 2,916,875 | 8.693 | 28,572,250 | 3,252,988 | 8.783 | 33,239,601 | 3,560,944 | 9.334 |
| A (EUR)-Acc | EUR | 2,627 | 235 | 10.299 | – | – | – | – | – | – |
| A (EUR Hgd)-Acc | EUR | 7,753,445 | 1,984,057 | 3.607 | 8,107,318 | 2,041,114 | 3.744 | 8,611,018 | 1,840,307 | 4.178 |
| A (HKD)-Acc | HKD | 45,259 | 12,131 | 29.202 | 44,618 | 11,835 | 29.592 | 46,746 | 11,668 | 31.308 |
| B-Acc | USD | 584,936 | 83,198 | 7.031 | 652,946 | 91,433 | 7.141 | 778,064 | 102,039 | 7.625 |
| C-Acc | USD | 154,327 | 15,855 | 9.734 | 307,408 | 31,400 | 9.790 | 327,517 | 31,621 | 10.358 |
| C (EUR Hgd)-Acc | EUR | 300,446 | 68,838 | 4.028 | 324,751 | 73,524 | 4.164 | 467,269 | 90,183 | 4.626 |
| E (EUR)-Acc | EUR | 11,662,656 | 1,583,519 | 6.798 | 13,928,542 | 1,862,235 | 7.051 | 15,227,787 | 1,906,040 | 7.134 |
| R-Acc | USD | 2,842,685 | 1,129,649 | 2.516 | 2,968,900 | 1,160,947 | 2.557 | 3,456,514 | 1,263,940 | 2.735 |
| Z-Acc | USD | 15,172 | 2,786 | 5.447 | 15,861 | 2,898 | 5.473 | 42,200 | 7,294 | 5.786 |
| Z (EUR Hgd)-Acc | EUR | 6,703 | 1,361 | 4.547 | 28,378 | 5,708 | 4.686 | 47,805 | 8,205 | 5.203 |
| Invesco Global Consumer Trends Fund (USD) | | | | | | | | | | |
| A (EUR)-AD | EUR | 40,910,120 | 2,369,354 | 15.936 | 43,469,238 | 2,848,759 | 14.385 | 71,886,193 | 3,414,069 | 18.801 |
| A-Acc | USD | 1,252,730,116 | 20,036,858 | 62.521 | 1,300,294,738 | 23,533,597 | 55.253 | 2,080,643,541 | 27,289,692 | 76.243 |
| A (CHF Hgd)-Acc | CHF | 620,457 | 53,518 | 10.204 | 838,603 | 83,654 | 9.403 | 1,178,024 | 79,382 | 13.677 |
| A (CZK Hgd)-Acc | CZK | 10,187,042 | 678,375 | 351.467 | 9,487,483 | 681,025 | 309.276 | 9,704,198 | 509,992 | 424.678 |
| A (EUR)-Acc | EUR | 21,384,196 | 1,732,108 | 11.395 | 26,935,348 | 2,468,751 | 10.285 | 87,399,757 | 5,805,396 | 13.443 |
| A (EUR Hgd)-Acc | EUR | 146,584,765 | 12,251,022 | 11.043 | 157,836,426 | 14,887,489 | 9.994 | 357,705,453 | 21,970,011 | 14.538 |
| A (GBP Hgd)-Acc | GBP | 573,288 | 60,606 | 7.477 | 1,187,526 | 146,627 | 6.696 | 2,257,201 | 175,738 | 9.589 |
| A (HKD)-Acc | HKD | 12,263,263 | 852,059 | 112.649 | 13,874,849 | 1,090,859 | 99.840 | 22,236,139 | 1,266,934 | 137.150 |
| A (SGD Hgd)-Acc | SGD | 16,911,042 | 2,213,006 | 10.281 | 19,176,054 | 2,787,902 | 9.277 | 38,511,966 | 3,984,960 | 13.120 |

² Invesco India All-Cap Equity Fund was put into liquidation on 2 September 2022.

³ Effective 8 April 2021, Invesco Energy Fund changed its name to Invesco Energy Transition Fund.

³ Effective 1 February 2024 Invesco Pacific Equity Fund was repositioned and renamed to Invesco Emerging Markets Ex-China Equity Fund.

Invesco Funds

Comparative Net Asset Values for the year ended 29 February 2024

| | | 29 February 2024 | | | 28 February 2023 | | | 28 February 2022 | | |
|--|-----|----------------------|---------------------------|------------------------------|----------------------|---------------------------|------------------------------|----------------------|---------------------------|------------------------------|
| | | Total NAV | Number of Shares in issue | NAV per Share in Share class | Total NAV | Number of Shares in issue | NAV per Share in Share class | Total NAV | Number of Shares in issue | NAV per Share in Share class |
| | | in sub-fund currency | | currency | in sub-fund currency | | currency | in sub-fund currency | | currency |
| Invesco Global Consumer Trends Fund (USD) (continued) | | | | | | | | | | |
| B-Acc | USD | 31,116,464 | 644,962 | 48.245 | 37,765,889 | 877,992 | 43.014 | 81,702,449 | 1,364,478 | 59.878 |
| C-Acc | USD | 73,549,676 | 1,042,927 | 70.522 | 133,252,395 | 2,148,849 | 62.011 | 200,406,994 | 2,353,925 | 85.137 |
| C (CHF Hgd)-Acc | CHF | 438,862 | 36,607 | 10.551 | 671,195 | 65,055 | 9.678 | 1,166,552 | 76,765 | 14.005 |
| C (EUR)-Acc | EUR | 60,619,620 | 3,982,385 | 14.049 | 96,010,352 | 7,171,605 | 12.621 | 124,640,897 | 6,780,502 | 16.414 |
| C (EUR Hgd)-Acc | EUR | 215,180 | 17,440 | 11.388 | 836,938 | 76,947 | 10.254 | 1,907,818 | 115,064 | 14.805 |
| E (EUR)-Acc | EUR | 354,176,691 | 6,759,749 | 48.359 | 348,586,953 | 7,472,131 | 43.979 | 548,302,680 | 8,453,977 | 57.911 |
| I-Acc | USD | 2,170 | 258 | 8.411 | 5,110 | 700 | 7.300 | 6,923 | 700 | 9.890 |
| P1-AD | USD | 811,271 | 98,619 | 8.226 | 1,012,366 | 140,455 | 7.208 | 2,008,305 | 204,580 | 9.817 |
| P1 (GBP Hgd)-AD | GBP | 369,929 | 37,716 | 7.753 | 669,568 | 80,416 | 6.884 | 2,300,299 | 176,485 | 9.731 |
| P1-Acc | USD | 15,235,057 | 1,844,277 | 8.261 | 19,629,713 | 2,724,078 | 7.206 | 47,840,935 | 4,875,153 | 9.813 |
| P1 (CHF Hgd)-Acc | CHF | 2,690,675 | 321,537 | 7.365 | 2,751,774 | 385,075 | 6.703 | 5,110,923 | 489,489 | 9.623 |
| P1 (EUR Hgd)-Acc | EUR | 3,555,887 | 437,008 | 7.510 | 3,734,627 | 524,749 | 6.709 | 9,411,364 | 872,226 | 9.634 |
| P1 (GBP Hgd)-Acc | GBP | 2,244,157 | 227,539 | 7.796 | 2,919,023 | 350,011 | 6.895 | 6,837,008 | 523,897 | 9.743 |
| P11-AD | USD | 2,171 | 264 | 8.238 | 5,050 | 700 | 7.214 | 6,878 | 700 | 9.825 |
| P11 (EUR Hgd)-AD | EUR | 2,144 | 265 | 7.483 | 6,102 | 856 | 6.720 | 9,248 | 856 | 9.646 |
| P11 (GBP Hgd)-AD | GBP | 2,162 | 220 | 7.753 | 6,436 | 772 | 6.896 | 10,069 | 772 | 9.742 |
| P11-Acc | USD | 44,127,146 | 5,335,897 | 8.270 | 5,050 | 700 | 7.214 | 6,878 | 700 | 9.825 |
| P11 (CHF Hgd)-Acc | CHF | 2,120 | 253 | 7.371 | 6,537 | 914 | 6.713 | 9,548 | 914 | 9.633 |
| P11 (EUR Hgd)-Acc | EUR | 985,213 | 121,094 | 7.509 | 6,091 | 856 | 6.708 | 50,207 | 4,656 | 9.629 |
| P11 (GBP Hgd)-Acc | GBP | 2,165 | 219 | 7.798 | 6,436 | 772 | 6.896 | 10,069 | 772 | 9.742 |
| R-Acc | USD | 90,339,862 | 5,837,152 | 15.477 | 85,924,126 | 6,238,177 | 13.774 | 119,436,395 | 6,240,360 | 19.139 |
| S-AD | USD | 1,925,591 | 316,234 | 6.089 | 1,907,360 | 357,425 | 5.336 | 26,704,911 | 3,664,863 | 7.287 |
| S-Acc | USD | 160,980,300 | 13,517,407 | 11.909 | 174,596,029 | 16,761,248 | 10.417 | 229,664,993 | 16,144,273 | 14.226 |
| S (EUR)-Acc | EUR | 68,982,273 | 8,828,123 | 7.212 | 27,238,585 | 3,985,721 | 6.442 | 178,300,230 | 19,102,284 | 8.334 |
| S (EUR Hgd)-Acc | EUR | 2,145 | 315 | 6.286 | 5,078 | 850 | 5.633 | 7,719 | 850 | 8.110 |
| Z (AUD Hgd)-Gross-AD | AUD | 186,989 | 27,552 | 10.443 | 539,692 | 84,471 | 9.492 | 904,690 | 92,402 | 13.569 |
| Z-Acc | USD | 18,728,249 | 1,343,111 | 13.944 | 19,140,640 | 1,564,988 | 12.231 | 270,929,585 | 16,180,656 | 16.744 |
| Z (CHF Hgd)-Acc | CHF | 156,133 | 13,915 | 9.875 | 162,967 | 16,915 | 9.037 | 307,886 | 21,745 | 13.049 |
| Z (EUR)-Acc | EUR | 12,068,384 | 851,054 | 13.088 | 16,646,311 | 1,337,973 | 11.729 | 34,133,661 | 2,002,776 | 15.218 |
| Z (EUR Hgd)-Acc | EUR | 4,684,380 | 446,098 | 9.692 | 8,164,142 | 882,716 | 8.719 | 16,312,174 | 1,154,881 | 12.612 |
| Z (GBP)-Acc | GBP | 1,335,479 | 92,044 | 11.469 | 1,658,536 | 130,321 | 10.522 | 2,509,098 | 143,955 | 13.013 |
| Z (NOK)-Acc | NOK | 2,172 | 285 | 80.809 | 3,878 | 581 | 69.046 | 5,311 | 581 | 81.320 |
| Invesco Global Founders & Owners Fund (USD)³ | | | | | | | | | | |
| A-AD | USD | 34,181,040 | 2,234,943 | 15.294 | 24,118,174 | 2,211,997 | 10.903 | 27,775,475 | 2,433,692 | 11.413 |
| A-Acc | USD | 4,963,221 | 261,254 | 18.998 | 1,543,820 | 113,993 | 13.543 | 690,076 | 48,685 | 14.174 |
| A (EUR)-Acc | EUR | 1,289,373 | 85,533 | 13.913 | - | - | - | - | - | - |
| C-AD | USD | 295,612 | 18,930 | 15.616 | 625,273 | 56,504 | 11.066 | 650,595 | 56,504 | 11.514 |
| C-Acc | USD | 108,339 | 5,411 | 20.022 | 96,951 | 6,833 | 14.188 | 13,053 | 884 | 14.762 |
| E (EUR)-Acc | EUR | 11,442,553 | 621,686 | 16.988 | 2,107,912 | 159,679 | 12.445 | 2,307,863 | 166,008 | 12.413 |
| R-Acc | USD | 1,510,797 | 84,526 | 17.874 | 411,388 | 32,061 | 12.831 | 718,013 | 53,094 | 13.524 |
| Z-AD | USD | 1,356,513 | 86,337 | 15.712 | 946,470 | 85,177 | 11.112 | 1,125,777 | 97,565 | 11.539 |
| Z-Acc | USD | 4,850,697 | 237,981 | 20.383 | 618,689 | 42,917 | 14.416 | 600,600 | 40,121 | 14.970 |
| Invesco Global Health Care Innovation Fund (USD) | | | | | | | | | | |
| A-AD | USD | 132,487,593 | 683,083 | 193.955 | 128,812,474 | 772,123 | 166.829 | 147,449,198 | 821,298 | 179.532 |
| C-AD | USD | 175,255,241 | 766,275 | 228.711 | 168,321,587 | 860,773 | 195.547 | 190,222,258 | 909,387 | 209.176 |
| Z-AD | USD | 1,326,368 | 59,507 | 22.289 | 1,157,010 | 60,866 | 19.009 | 1,238,400 | 61,055 | 20.283 |
| Invesco Global Income Real Estate Securities Fund (USD)^Δ | | | | | | | | | | |
| A-AD | USD | - | - | - | 6,713 | 727 | 9.231 | 7,596 | 719 | 10.563 |
| A-MD1 | USD | 2,087 | 277 | 7.529 | 5,917 | 750 | 7.889 | 6,692 | 706 | 9.478 |
| A (HKD)-MD1 | HKD | 12,538 | 966 | 101.628 | 13,470 | 998 | 105.902 | 9,317 | 583 | 124.800 |
| A-QD | USD | 2,280,035 | 256,839 | 8.877 | 2,480,936 | 274,548 | 9.036 | 4,551,577 | 438,718 | 10.375 |
| A-Acc | USD | 2,413,173 | 177,509 | 13.595 | 2,561,925 | 190,646 | 13.438 | 2,543,125 | 167,262 | 15.204 |
| A (EUR Hgd)-Acc | EUR | 76,465 | 8,148 | 8.662 | 88,675 | 9,517 | 8.784 | 146,979 | 12,743 | 10.299 |
| C-Acc | USD | 1,621,995 | 108,172 | 14.995 | 1,577,453 | 107,007 | 14.742 | 1,454,362 | 87,682 | 16.587 |
| C-Gross-QD | USD | - | - | - | - | - | - | 326,239 | 32,565 | 10.018 |
| C (GBP Hgd)-Acc | GBP | 9,321,994 | 743,288 | 9.914 | 1,333,493 | 111,610 | 9.878 | 1,255,854 | 82,369 | 11.383 |
| E (EUR)-Acc | EUR | 2,708,804 | 235,507 | 10.616 | 3,492,127 | 305,577 | 10.773 | 4,378,886 | 336,973 | 11.603 |
| I-MD | USD | 276,383 | 31,728 | 8.711 | 5,889,259 | 663,241 | 8.880 | 7,529,207 | 736,132 | 10.228 |
| I (GBP)-Gross-MD | GBP | 1,988 | 158 | 9.965 | - | - | - | - | - | - |
| I-Gross-QD | USD | 72,138,124 | 8,273,145 | 8.720 | 100,792,498 | 11,350,670 | 8.880 | 172,035,355 | 16,857,187 | 10.205 |
| S (GBP)-Acc | GBP | 2,074 | 173 | 9.451 | 6,844 | 585 | 9.680 | - | - | - |
| T1 (GBP Hgd)-Acc | GBP | 2,070 | 151 | 10.811 | 10,296 | 796 | 10.693 | 13,081 | 796 | 12.267 |
| T2 (GBP)-Acc | GBP | 2,073 | 173 | 9.446 | 6,842 | 585 | 9.678 | - | - | - |
| Z-AD | USD | - | - | - | - | - | - | 7,754 | 728 | 10.647 |
| Z-Gross-AD | USD | 245,447 | 27,856 | 8.811 | 249,757 | 27,856 | 8.966 | 289,724 | 27,955 | 10.364 |
| Z (GBP Hgd)-Acc | GBP | 109,124 | 9,250 | 9.325 | 48,662 | 4,338 | 9.274 | 18,559 | 1,297 | 10.681 |

³ Effective 29 April 2022, Invesco Global Opportunities Fund changed its name to Invesco Global Founders & Owners Fund.

Invesco Funds

Comparative Net Asset Values for the year ended 29 February 2024

| | | 29 February 2024 | | NAV per Share in Share class currency | 28 February 2023 | | NAV per Share in Share class currency | 28 February 2022 | | NAV per Share in Share class currency |
|---|-----|--------------------------------|---------------------------|---------------------------------------|--------------------------------|---------------------------|---------------------------------------|--------------------------------|---------------------------|---------------------------------------|
| | | Total NAV in sub-fund currency | Number of Shares in issue | | Total NAV in sub-fund currency | Number of Shares in issue | | Total NAV in sub-fund currency | Number of Shares in issue | |
| Invesco Global Thematic Innovation Equity Fund (USD)² | | | | | | | | | | |
| A-Acc | USD | – | – | – | 907,867 | 88,977 | 10.203 | 727,487 | 63,731 | 11.415 |
| A (EUR)-Acc | EUR | – | – | – | 13,522 | 1,313 | 9.711 | 6,847 | 594 | 10.289 |
| A (EUR Hgd)-Acc | EUR | – | – | – | 9,361 | 1,001 | 8.816 | 11,580 | 1,001 | 10.330 |
| C-Acc | USD | – | – | – | 12,483,709 | 1,192,200 | 10.471 | 16,073,961 | 1,378,150 | 11.663 |
| C (EUR Hgd)-Gross-QD | EUR | – | – | – | 3,080,964 | 366,986 | 7.914 | 3,820,656 | 363,193 | 9.393 |
| C (EUR)-Acc | EUR | – | – | – | – | – | – | 6,719 | 581 | 10.335 |
| C (EUR Hgd)-Acc | EUR | – | – | – | 7,159 | 829 | 8.138 | 8,816 | 829 | 9.492 |
| E (EUR Hgd)-Acc | EUR | – | – | – | 437,481 | 48,134 | 8.568 | 497,460 | 44,025 | 10.089 |
| R (EUR Hgd)-Acc | EUR | – | – | – | 70,332 | 7,828 | 8.470 | 65,005 | 5,807 | 9.995 |
| S-Acc | USD | – | – | – | 6,060 | 700 | 8.657 | 6,734 | 700 | 9.620 |
| S (EUR)-Acc | EUR | – | – | – | – | – | – | 6,735 | 581 | 10.360 |
| Z-Acc | USD | – | – | – | 5,623 | 700 | 8.033 | 6,258 | 700 | 8.939 |
| Z (EUR)-Acc | EUR | – | – | – | – | – | – | 8,004 | 599 | 11.927 |
| Z (GBP)-Acc | GBP | – | – | – | – | – | – | 8,025 | 540 | 11.092 |
| Invesco Gold & Special Minerals Fund (USD) | | | | | | | | | | |
| A-Acc | USD | 15,475,333 | 2,925,880 | 5.289 | 18,353,248 | 3,193,427 | 5.747 | 24,898,916 | 3,335,708 | 7.464 |
| A (EUR)-Acc | EUR | 4,732 | 532 | 8.205 | – | – | – | – | – | – |
| A (EUR Hgd)-Acc | EUR | 8,017,674 | 2,326,425 | 3.181 | 9,142,204 | 2,410,391 | 3.576 | 12,267,655 | 2,254,970 | 4.858 |
| A (HKD)-Acc | HKD | 61,594 | 10,685 | 45.116 | 81,932 | 13,078 | 49.176 | 57,877 | 7,112 | 63.592 |
| C-Acc | USD | 830,795 | 144,576 | 5.746 | 847,201 | 136,482 | 6.207 | 999,538 | 124,753 | 8.012 |
| C (EUR Hgd)-Acc | EUR | 3,338,644 | 891,756 | 3.455 | 4,862,474 | 1,188,573 | 3.857 | 6,182,748 | 1,059,962 | 5.208 |
| C (RMB Hgd)-Acc | CNH | – | – | – | – | – | – | 10,444 | 667 | 98.855 |
| E (EUR)-Acc | EUR | 22,673,377 | 4,594,197 | 4.555 | 39,069,673 | 7,247,701 | 5.082 | 54,859,728 | 7,796,763 | 6.283 |
| R-Acc | USD | 5,944,232 | 1,560,888 | 3.808 | 6,879,555 | 1,652,690 | 4.163 | 8,186,403 | 1,505,483 | 5.438 |
| Z-Acc | USD | 3,786 | 520 | 7.282 | 5,490 | 700 | 7.843 | 60,617 | 6,002 | 10.099 |
| Z (EUR Hgd)-Acc | EUR | 286,557 | 23,552 | 11.230 | 391,684 | 29,516 | 12.510 | 494,572 | 26,200 | 16.855 |
| Invesco Metaverse and AI Fund (USD)¹ | | | | | | | | | | |
| A1-Acc | USD | 13,163,081 | 889,346 | 14.801 | 17,618,105 | 1,778,987 | 9.903 | – | – | – |
| A-Acc | USD | 43,396,516 | 3,097,199 | 14.012 | 5,490,869 | 585,001 | 9.386 | – | – | – |
| A (CHF Hgd)-Acc | CHF | 2,187 | 120 | 16.075 | 41,595 | 3,481 | 11.207 | – | – | – |
| A (CZK Hgd)-Acc | CZK | 176,687 | 9,758 | 423.782 | 26,161 | 2,063 | 281.572 | – | – | – |
| A (EUR)-Acc | EUR | 13,094,316 | 917,209 | 13.177 | 1,137,861 | 118,981 | 9.015 | – | – | – |
| A (EUR Hgd)-Acc | EUR | 37,514,443 | 2,592,548 | 13.355 | 6,058,399 | 625,550 | 9.130 | – | – | – |
| C-Acc | USD | 2,242 | 159 | 14.138 | 859,691 | 91,325 | 9.414 | – | – | – |
| C (EUR Hgd)-Acc | EUR | 2,215 | 152 | 13.430 | 6,610 | 682 | 9.138 | – | – | – |
| E1 (EUR)-Acc | EUR | 5,345,714 | 346,750 | 14.229 | 7,941,117 | 764,460 | 9.793 | – | – | – |
| E (EUR)-Acc | EUR | 26,628,589 | 1,887,169 | 13.023 | 3,124,362 | 328,069 | 8.978 | – | – | – |
| FA-Acc | USD | 2,240 | 181 | 12.377 | – | – | – | – | – | – |
| FA (EUR)-Acc | EUR | 2,242 | 171 | 12.080 | – | – | – | – | – | – |
| FA (EUR)-AD | EUR | 2,242 | 171 | 12.080 | – | – | – | – | – | – |
| S-Acc | USD | 16,209,906 | 934,277 | 17.350 | 8,051 | 700 | 11.501 | – | – | – |
| S (GBP)-Acc | GBP | 2,243 | 117 | 15.160 | 8,014 | 631 | 10.506 | – | – | – |
| Z-Acc | USD | 386,527 | 27,240 | 14.190 | 151,676 | 16,094 | 9.424 | – | – | – |
| Z (CHF Hgd)-Acc | CHF | 2,192 | 119 | 16.233 | 8,347 | 696 | 11.243 | – | – | – |
| Z (EUR)-Acc | EUR | 2,246 | 134 | 15.485 | 8,000 | 718 | 10.502 | – | – | – |
| Z (EUR Hgd)-Acc | EUR | 2,217 | 152 | 13.484 | 6,620 | 682 | 9.151 | – | – | – |
| Z (GBP)-Acc | GBP | 1,415,474 | 74,046 | 15.111 | 40,135 | 3,161 | 10.498 | – | – | – |
| Invesco Responsible Global Real Assets Fund (USD)³ | | | | | | | | | | |
| A-AD | USD | 7,462,792 | 586,418 | 12.726 | 8,545,310 | 652,021 | 13.106 | 8,974,134 | 642,281 | 13.972 |
| A (GBP)-AD | GBP | 332,311 | 26,086 | 10.070 | 484,008 | 36,893 | 10.847 | 4,643,557 | 331,993 | 10.442 |
| A-MD1 | USD | 203,208 | 23,620 | 8.603 | 298,650 | 32,148 | 9.290 | 24,231 | 2,341 | 10.351 |
| A-Acc | USD | 531,154 | 42,805 | 12.409 | 406,185 | 32,107 | 12.651 | 26,940 | 2,015 | 13.370 |
| A (EUR Hgd)-Acc | EUR | 3,301,011 | 273,359 | 11.146 | 4,327,023 | 349,271 | 11.679 | 5,712,942 | 396,801 | 12.856 |
| C-Acc | USD | 3,456,532 | 200,585 | 17.232 | 2,268,090 | 129,872 | 17.464 | 3,878,262 | 211,363 | 18.349 |
| C (EUR Hgd)-Acc | EUR | 2,010 | 152 | 12.193 | 127,546 | 9,461 | 12.709 | 147,322 | 9,461 | 13.904 |
| E (EUR)-Acc | EUR | 1,152,723 | 86,026 | 12.367 | 1,617,517 | 117,627 | 12.963 | 1,422,438 | 97,214 | 13.065 |
| S (GBP)-Acc | GBP | 2,020 | 161 | 9.924 | 6,605 | 520 | 10.496 | – | – | – |
| Z-AD | USD | 6,965 | 564 | 12.351 | 15,318 | 1,205 | 12.716 | 10,740 | 793 | 13.550 |
| Z-Acc | USD | 1,952,249 | 197,346 | 9.893 | 3,714,853 | 371,126 | 10.010 | 7,352 | 700 | 10.503 |
| Z (EUR Hgd)-Acc | EUR | 243,648 | 22,480 | 10.003 | – | – | – | – | – | – |
| Z (GBP)-Acc | GBP | 2,023 | 161 | 9.907 | 6,595 | 520 | 10.481 | – | – | – |
| Invesco Social Progress Fund (EUR)³ | | | | | | | | | | |
| A-Acc | EUR | 9,248,877 | 275,116 | 33.618 | 9,501,054 | 321,280 | 29.572 | 10,839,154 | 349,102 | 31.049 |
| C-Acc | EUR | 585,788 | 15,775 | 37.134 | 539,240 | 16,583 | 32.518 | 577,894 | 17,015 | 33.965 |
| E-Acc | EUR | 3,250,076 | 112,047 | 29.006 | 3,148,678 | 122,784 | 25.644 | 3,903,646 | 143,919 | 27.124 |
| Z-AD | EUR | 104,746 | 6,249 | 16.762 | 128,060 | 8,511 | 15.046 | 151,469 | 9,500 | 15.944 |
| Z-Acc | EUR | 32,515 | 2,566 | 12.672 | 48,011 | 4,331 | 11.086 | 35,312 | 3,054 | 11.564 |

¹ Invesco Metaverse and AI Fund (formerly Invesco Metaverse Fund) launched on 24 June 2022.

² Invesco Global Thematic Innovation Equity Fund was put into liquidation on 9 October 2023.

³ Effective 8 April 2021, Invesco Global Real Estate Securities Fund changed its name to Invesco Responsible Global Real Assets Fund.

³ Effective 7 November 2022, Invesco Pan European Structured Responsible Equity Fund changed its name to Invesco Social Progress Fund.

³ Effective 18 January 2024, Invesco Metaverse Fund changed its name to Invesco Metaverse and AI Fund.

Invesco Funds

Comparative Net Asset Values for the year ended 29 February 2024

| | | 29 February 2024 | | | 28 February 2023 | | | 28 February 2022 | | |
|---|-----|------------------|------------|----------|------------------|------------|----------|------------------|------------|----------|
| | | Total NAV | Number | NAV per | Total NAV | Number | NAV per | Total NAV | Number | NAV per |
| | | in sub-fund | of Shares | Share in | in sub-fund | of Shares | Share in | in sub-fund | of Shares | Share in |
| | | currency | in issue | Share | currency | in issue | Share | currency | in issue | Share |
| | | Total | in issue | class | Total | in issue | class | Total | in issue | class |
| | | | | currency | | | currency | | | currency |
| Invesco Asian Flexible Bond Fund (USD) | | | | | | | | | | |
| A (EUR)-AD | EUR | 5,703,122 | 694,808 | 7.576 | 6,479,033 | 737,771 | 8.279 | 7,853,641 | 796,926 | 8.799 |
| A-MD | USD | 6,020,036 | 966,612 | 6.228 | 6,702,918 | 1,006,936 | 6.657 | 8,449,481 | 1,099,639 | 7.684 |
| A (HKD)-MD | HKD | 1,651,220 | 206,327 | 62.638 | 633,278 | 74,045 | 67.134 | 94,755 | 9,597 | 77.157 |
| A (AUD Hgd)-MD1 | AUD | - | - | - | - | - | - | 9,490 | 2,022 | 6.506 |
| A-Acc | USD | 4,091,523 | 335,890 | 12.181 | 4,804,482 | 406,318 | 11.824 | 5,793,394 | 466,862 | 12.409 |
| A (EUR Hgd)-Acc | EUR | 23,455 | 2,675 | 8.092 | 31,637 | 3,719 | 8.019 | 8,050 | 829 | 8.667 |
| C-Acc | USD | 8,025,275 | 634,927 | 12.640 | 12,032,067 | 983,655 | 12.232 | 24,545,191 | 1,918,573 | 12.793 |
| E-MD1 | USD | 4,734 | 719 | 6.587 | 147,737 | 21,220 | 6.962 | 17,161 | 2,135 | 8.038 |
| E (EUR)-Acc | EUR | 5,351,145 | 352,858 | 13.997 | 6,595,179 | 446,393 | 13.928 | 7,922,451 | 509,236 | 13.891 |
| R-MD | USD | 3,410,971 | 560,051 | 6.090 | 4,006,945 | 615,422 | 6.511 | 4,821,840 | 641,704 | 7.514 |
| S (RMB Hgd)-Acc | CNH | - | - | - | - | - | - | 10,277 | 559 | 116.139 |
| Z-Acc | USD | 2,668,794 | 269,569 | 9.900 | 3,348,597 | 350,297 | 9.559 | 2,472,970 | 247,795 | 9.980 |
| Z (EUR)-Acc | EUR | - | - | - | - | - | - | 6,128 | 593 | 9.235 |
| Z (EUR Hgd)-Acc | EUR | 2,055 | 231 | 8.226 | 3,861,754 | 448,829 | 8.111 | 6,281,416 | 642,829 | 8.725 |
| Invesco Asian Investment Grade Bond Fund (USD) | | | | | | | | | | |
| A (EUR)-AD | EUR | 4,945,972 | 469,773 | 9.717 | 6,032,054 | 585,232 | 9.717 | 8,043,298 | 706,574 | 10.164 |
| A-MD1 | USD | - | - | - | - | - | - | 6,856 | 715 | 9.584 |
| A (HKD)-MD1 | HKD | - | - | - | - | - | - | 6,821 | 552 | 96.512 |
| A (RMB Hgd)-MD1 | CNH | - | - | - | - | - | - | 10,107 | 664 | 96.100 |
| A-Acc | USD | 2,104,058 | 182,470 | 11.531 | 2,457,972 | 222,688 | 11.038 | 3,227,300 | 269,144 | 11.991 |
| C-Acc | USD | 42,041 | 3,470 | 12.116 | 26,973 | 2,334 | 11.557 | 220,775 | 17,646 | 12.511 |
| E (EUR)-Acc | EUR | 3,195,053 | 228,688 | 12.895 | 4,278,127 | 318,932 | 12.645 | 8,411,413 | 575,496 | 13.051 |
| R-Acc | USD | 1,073,162 | 101,112 | 10.614 | 1,470,616 | 143,739 | 10.231 | 2,203,974 | 196,910 | 11.193 |
| Z-Acc | USD | 2,036 | 214 | 9.495 | 6,330 | 700 | 9.043 | 6,843 | 700 | 9.776 |
| Invesco Belt and Road Debt Fund (USD)*†‡ | | | | | | | | | | |
| A-AD | USD | 167,669 | 22,723 | 7.379 | 169,601 | 21,973 | 7.719 | 307,614 | 34,057 | 9.032 |
| A (EUR Hgd)-AD | EUR | 427,486 | 58,049 | 6.797 | 1,500,451 | 195,009 | 7.253 | 825,101 | 83,942 | 8.777 |
| A-MD | USD | 17,874,562 | 2,425,292 | 7.370 | 24,945,619 | 3,293,777 | 7.574 | 33,018,734 | 3,741,732 | 8.824 |
| A (EUR Hgd)-MD | EUR | 1,018,214 | 141,960 | 6.620 | 1,638,798 | 217,567 | 7.101 | 1,507,915 | 155,442 | 8.662 |
| A-Acc | USD | 127,939,490 | 13,115,494 | 9.755 | 190,997,588 | 19,896,345 | 9.600 | 277,987,771 | 25,931,085 | 10.720 |
| A (CHF Hgd)-Acc | CHF | 97,721 | 10,250 | 8.391 | 94,161 | 10,250 | 8.617 | 110,937 | 10,250 | 9.975 |
| A (CZK Hgd)-Acc | CZK | 229,438 | 20,950 | 256.322 | 207,920 | 18,475 | 249.847 | 67,310 | 5,516 | 272.321 |
| A (EUR)-Acc | EUR | 83,700 | 8,758 | 8.821 | 79,413 | 8,441 | 8.869 | 56,003 | 5,329 | 9.383 |
| A (EUR Hgd)-Acc | EUR | 114,277,895 | 12,078,517 | 8.732 | 159,511,253 | 17,143,139 | 8.772 | 250,119,549 | 22,118,434 | 10.097 |
| A (SEK Hgd)-Acc | SEK | 2,122 | 256 | 85.775 | 7,830 | 949 | 86.190 | 9,874 | 949 | 98.666 |
| C-Acc | USD | 165,578 | 16,515 | 10.026 | 4,046,395 | 412,293 | 9.814 | 12,053,134 | 1,106,005 | 10.898 |
| C (EUR)-Acc | EUR | 2,072 | 181 | 10.574 | 41,253,186 | 3,679,017 | 10.571 | 64,294,822 | 5,162,369 | 11.121 |
| C (EUR Hgd)-Acc | EUR | 3,750,368 | 386,027 | 8.967 | 8,469,075 | 890,792 | 8.963 | 1,891,409 | 164,473 | 10.268 |
| E-Acc | USD | 665,620 | 78,575 | 8.471 | 929,846 | 110,962 | 8.380 | 1,015,961 | 108,026 | 9.405 |
| E (EUR Hgd)-Acc | EUR | 24,168,002 | 2,624,199 | 8.500 | 31,902,119 | 3,503,929 | 8.583 | 45,159,379 | 4,060,613 | 9.930 |
| I-MD | USD | 2,090 | 272 | 7.687 | 6,064 | 779 | 7.788 | 9,011,590 | 1,011,516 | 8.909 |
| R-MD | USD | 8,437,457 | 1,145,220 | 7.368 | 12,444,665 | 1,643,859 | 7.570 | 18,650,001 | 2,114,452 | 8.820 |
| R (EUR Hgd)-Acc | EUR | 28,644,390 | 3,142,657 | 8.413 | 38,194,725 | 4,231,715 | 8.509 | 52,997,971 | 4,797,314 | 9.864 |
| S-Acc | USD | 35,312,618 | 3,620,592 | 9.753 | 56,752,833 | 5,956,484 | 9.528 | 7,392 | 700 | 10.561 |
| S (EUR Hgd)-Acc | EUR | 29,821,968 | 3,547,648 | 7.759 | 48,031,409 | 5,853,226 | 7.736 | 8,408 | 850 | 8.834 |
| Z-Gross-QD | USD | 807,378 | 112,550 | 7.174 | 872,572 | 114,200 | 7.641 | 1,209,439 | 133,405 | 9.066 |
| Z-Acc | USD | 92,100 | 9,119 | 10.099 | 502,094 | 50,816 | 9.881 | 83,372,719 | 7,607,900 | 10.959 |
| Z (CHF Hgd)-Acc | CHF | 2,022 | 205 | 8.679 | 9,473 | 1,002 | 8.865 | 11,089 | 1,002 | 10.195 |
| Z (EUR)-Acc | EUR | 29,867,635 | 2,826,696 | 9.752 | 1,788,812 | 173,122 | 9.741 | 2,258,530 | 197,035 | 10.235 |
| Z (EUR Hgd)-Acc | EUR | 3,927,050 | 401,825 | 9.020 | 5,824,957 | 609,797 | 9.005 | 87,640,385 | 7,590,221 | 10.310 |
| Z (GBP Hgd)-Acc | GBP | 40,816 | 3,567 | 9.046 | 50,061 | 4,644 | 8.912 | 79,312 | 5,900 | 10.036 |
| Invesco Bond Fund (USD) | | | | | | | | | | |
| A-MD | USD | 1,626,243 | 70,991 | 22.908 | 1,495,012 | 65,240 | 22.916 | 1,417,611 | 52,390 | 27.059 |
| A-SD | USD | 79,222,797 | 3,413,209 | 23.211 | 91,376,252 | 3,942,026 | 23.180 | 99,073,943 | 3,629,939 | 27.294 |
| B-SD | USD | - | - | - | 4,559 | 217 | 20.961 | 5,339 | 216 | 24.666 |
| C-Acc | USD | 13,269,681 | 1,268,607 | 10.460 | 14,296,021 | 1,410,528 | 10.135 | 19,854,294 | 1,697,083 | 11.699 |
| C-SD | USD | 15,654,283 | 645,751 | 24.242 | 55,183,050 | 2,279,485 | 24.209 | 35,293,929 | 1,238,349 | 28.501 |
| C (EUR Hgd)-Acc | EUR | 296,456 | 31,247 | 8.757 | 761,856 | 82,738 | 8.680 | 1,143,199 | 98,386 | 10.375 |
| C (GBP)-Acc | GBP | 253,624 | 7,913 | 25.336 | 229,024 | 7,374 | 25.677 | 287,586 | 8,023 | 26.762 |
| S (EUR)-Acc | EUR | 2,035 | 190 | 9.905 | 4,585 | 442 | 9.783 | 9,261,878 | 774,325 | 10.680 |
| S (EUR Hgd)-Acc | EUR | 2,005 | 214 | 8.631 | 8,188 | 903 | 8.551 | 1,206,921 | 105,706 | 10.195 |
| Z-SD | USD | 523,304 | 61,374 | 8.527 | 749,410 | 87,985 | 8.517 | 7,034,637 | 701,604 | 10.027 |
| Z-Acc | USD | 5,025,628 | 526,620 | 9.543 | 7,429,443 | 804,332 | 9.237 | 7,944,712 | 746,033 | 10.649 |
| Z (EUR)-Acc | EUR | 3,630,111 | 330,138 | 10.149 | 3,772,078 | 354,468 | 10.032 | 27,318,131 | 2,226,626 | 10.955 |
| Z (EUR Hgd)-Acc | EUR | - | - | - | 6,831 | 790 | 8.156 | 8,609 | 790 | 9.736 |
| Invesco Emerging Markets Bond Fund (USD) | | | | | | | | | | |
| A (EUR Hgd)-AD | EUR | 250,874 | 38,755 | 5.975 | 269,875 | 42,797 | 5.945 | 421,268 | 50,586 | 7.436 |
| A-MD | USD | 22,971,574 | 1,606,978 | 14.295 | 24,135,606 | 1,748,718 | 13.802 | 32,520,269 | 1,971,565 | 16.495 |
| A (EUR Hgd)-MD | EUR | 611,604 | 60,000 | 9.408 | 652,073 | 64,860 | 9.477 | 849,800 | 63,842 | 11.886 |
| A (HKD)-MD | HKD | 1,555,579 | 169,812 | 71.699 | 1,795,513 | 198,874 | 70.869 | 2,328,278 | 213,436 | 85.243 |
| A-MD1 | USD | 1,134,761 | 187,639 | 6.048 | 1,100,224 | 183,865 | 5.984 | 2,081,540 | 279,970 | 7.435 |
| A (AUD Hgd)-MD1 | AUD | 843,464 | 244,834 | 5.301 | 851,045 | 236,465 | 5.347 | 1,239,065 | 251,845 | 6.819 |

Invesco Funds

Comparative Net Asset Values for the year ended 29 February 2024

| | | 29 February 2024 | | | 28 February 2023 | | | 28 February 2022 | | |
|---|-----|---|---------------------------------|---|---|---------------------------------|---|---|---------------------------------|---|
| | | Total NAV in sub-fund currency Total | Number of Shares in issue | NAV per Share in Share class currency | Total NAV in sub-fund currency Total | Number of Shares in issue | NAV per Share in Share class currency | Total NAV in sub-fund currency Total | Number of Shares in issue | NAV per Share in Share class currency |
| Invesco Emerging Markets Bond Fund (USD) (continued) | | | | | | | | | | |
| A (CAD Hgd)-MD1 | CAD | 2,090 | 509 | 5.579 | 4,123 | 1,005 | 5.564 | 70,785 | 13,000 | 6.943 |
| A-SD | USD | 9,644,448 | 621,645 | 15.514 | 10,536,657 | 693,056 | 15.203 | 13,610,074 | 743,533 | 18.305 |
| A (CHF Hgd)-Acc | CHF | 273,409 | 25,176 | 9.558 | 305,119 | 31,256 | 9.157 | 382,136 | 32,485 | 10.841 |
| A (EUR Hgd)-Acc | EUR | 2,180,692 | 70,026 | 28.742 | 2,106,146 | 73,716 | 26.934 | 3,258,037 | 91,347 | 31.847 |
| A (SEK Hgd)-Acc | SEK | 90,098 | 9,125 | 102.172 | 59,429 | 6,484 | 95.715 | 68,294 | 5,739 | 112.867 |
| C-Acc | USD | 174,526 | 15,218 | 11.469 | 1,314,383 | 125,304 | 10.490 | 63,362 | 5,312 | 11.927 |
| C-SD | USD | 33,875,037 | 2,129,167 | 15.910 | 35,246,709 | 2,260,585 | 15.592 | 36,813,122 | 1,960,705 | 18.775 |
| C (CHF Hgd)-Acc | CHF | 12,187,336 | 1,092,027 | 9.822 | 10,689,472 | 1,068,442 | 9.385 | 3,054,080 | 254,144 | 11.075 |
| C (EUR Hgd)-Acc | EUR | 1,514,218 | 45,927 | 30.430 | 3,974,861 | 131,653 | 28.462 | 4,344,951 | 115,580 | 33.567 |
| C (GBP Hgd)-Acc | GBP | 1,821,088 | 165,483 | 8.699 | 560,265 | 57,661 | 8.034 | 310,828 | 24,890 | 9.323 |
| I (CAD Hgd)-MD | CAD | 9,410,295 | 1,234,299 | 10.357 | - | - | - | - | - | - |
| Z (EUR Hgd)-AD | EUR | 4,788 | 689 | 6.415 | 12,406 | 1,831 | 6.386 | 13,626 | 1,526 | 7.975 |
| Z-Acc | USD | 3,104 | 366 | 8.486 | 5,415 | 700 | 7.735 | 6,139 | 700 | 8.770 |
| Z (EUR)-Acc | EUR | 118,928 | 10,968 | 10.008 | 112,763 | 11,402 | 9.323 | 114,949 | 10,252 | 10.012 |
| Z (EUR Hgd)-Acc | EUR | 69,469 | 7,635 | 8.398 | 98,002 | 11,793 | 7.834 | 1,027,458 | 99,539 | 9.217 |
| Invesco Emerging Market Corporate Bond Fund (USD) | | | | | | | | | | |
| A-MD | USD | 14,538,446 | 1,851,354 | 7.853 | 15,841,057 | 2,103,627 | 7.530 | 20,876,641 | 2,402,103 | 8.691 |
| A-MD1 | USD | 385,273 | 53,315 | 7.226 | 331,389 | 47,281 | 7.009 | 386,359 | 46,903 | 8.237 |
| A-Acc | USD | 6,502,431 | 441,067 | 14.742 | 7,147,473 | 533,906 | 13.387 | 8,534,514 | 580,844 | 14.693 |
| A (EUR Hgd)-Acc | EUR | 6,652,501 | 500,482 | 12.268 | 7,073,480 | 586,219 | 11.375 | 8,979,821 | 622,134 | 12.888 |
| A (SEK Hgd)-Acc | SEK | 291,932 | 27,513 | 109.800 | 12,853 | 1,318 | 101.832 | 21,912 | 1,811 | 114.763 |
| C-Acc | USD | 2,497,755 | 156,820 | 15.927 | 3,491,984 | 242,900 | 14.376 | 4,400,610 | 280,573 | 15.684 |
| C-MD | USD | 729,319 | 92,129 | 7.916 | 710,703 | 89,876 | 7.908 | 828,654 | 89,292 | 9.280 |
| C (EUR Hgd)-Acc | EUR | 2,181,188 | 151,843 | 13.258 | 2,498,928 | 192,790 | 12.219 | 3,785,058 | 245,641 | 13.759 |
| E (EUR Hgd)-MD | EUR | 3,215,785 | 502,973 | 5.901 | 3,392,944 | 531,597 | 6.017 | 5,233,716 | 641,054 | 7.290 |
| E (EUR Hgd)-Acc | EUR | 6,422,886 | 514,524 | 11.522 | 6,448,396 | 566,213 | 10.736 | 7,798,335 | 569,622 | 12.224 |
| R-MD | USD | 8,036,478 | 1,022,375 | 7.861 | 9,151,139 | 1,214,277 | 7.536 | 11,965,645 | 1,376,023 | 8.696 |
| Z (EUR Hgd)-AD | EUR | - | - | - | 10,039 | 1,394 | 6.787 | 362,555 | 39,285 | 8.240 |
| Z-Acc | USD | 3,168 | 277 | 11.416 | 7,203 | 700 | 10.290 | 7,841 | 700 | 11.202 |
| Z (EUR Hgd)-Acc | EUR | 31,734 | 2,922 | 10.024 | 35,664 | 3,644 | 9.227 | 40,819 | 3,515 | 10.368 |
| Invesco Emerging Market Flexible Bond Fund (USD) | | | | | | | | | | |
| A (EUR Hgd)-AD | EUR | 103,690 | 14,794 | 6.469 | 82,999 | 12,243 | 6.391 | 92,476 | 11,680 | 7.069 |
| A-Acc | USD | 61,704 | 5,839 | 10.568 | 53,362 | 5,507 | 9.689 | 34,342 | 3,470 | 9.898 |
| A (EUR Hgd)-Acc | EUR | 148,547 | 15,361 | 8.925 | 147,918 | 16,640 | 8.380 | 137,516 | 13,859 | 8.860 |
| C-Acc | USD | 5,214,728 | 474,201 | 10.997 | 4,753,868 | 474,107 | 10.027 | 6,185,828 | 607,249 | 10.187 |
| R (EUR Hgd)-Acc | EUR | 287,086 | 31,211 | 8.490 | 165,187 | 19,397 | 8.028 | 185,669 | 19,397 | 8.547 |
| S-Acc | USD | 32,068,979 | 3,118,069 | 10.285 | - | - | - | - | - | - |
| Z-Acc | USD | 2,042 | 207 | 9.881 | 6,299 | 700 | 8.998 | 6,391 | 700 | 9.129 |
| Invesco Emerging Markets Local Debt Fund (USD) | | | | | | | | | | |
| A-AD | USD | 2,026 | 237 | 8.555 | 6,315 | 770 | 8.207 | 6,622 | 738 | 8.979 |
| A (EUR)-AD | EUR | 111,359 | 11,803 | 8.708 | 95,340 | 10,531 | 8.534 | 90,621 | 9,150 | 8.843 |
| A (EUR Hgd)-AD | EUR | 2,000 | 239 | 7.712 | 8,020 | 996 | 7.591 | 9,200 | 952 | 8.631 |
| A-MD | USD | 28,974,534 | 3,684,814 | 7.863 | 27,750,895 | 3,644,630 | 7.614 | 36,245,478 | 4,309,690 | 8.410 |
| A (EUR Hgd)-MD | EUR | 8,379,939 | 1,046,992 | 7.387 | 9,000,624 | 1,161,737 | 7.304 | 12,206,557 | 1,308,997 | 8.326 |
| A (HKD)-MD | HKD | 8,042 | 774 | 81.368 | 7,759 | 774 | 78.740 | 8,536 | 774 | 86.232 |
| A (AUD Hgd)-MD1 | AUD | 100,110 | 24,138 | 6.382 | 103,013 | 23,525 | 6.506 | 128,585 | 23,021 | 7.741 |
| A (EUR Hgd)-Gross-QD | EUR | 3,631 | 479 | 6.991 | 8,010 | 1,074 | 7.034 | 9,193 | 1,013 | 8.104 |
| A-Acc | USD | 10,729,179 | 1,069,932 | 10.028 | 10,658,542 | 1,162,257 | 9.171 | 12,728,237 | 1,321,910 | 9.629 |
| A (CHF Hgd)-Acc | CHF | 19,684 | 2,001 | 8.657 | 8,777 | 994 | 8.279 | 15,623 | 1,594 | 9.030 |
| A (EUR Hgd)-Acc | EUR | 19,275,253 | 1,996,886 | 8.909 | 17,679,499 | 1,996,158 | 8.349 | 23,664,468 | 2,326,528 | 9.082 |
| B (EUR)-Acc | EUR | 322,075 | 30,903 | 9.619 | 1,017,175 | 105,837 | 9.060 | 1,996,949 | 196,259 | 9.085 |
| C-Acc | USD | 28,383,378 | 2,798,375 | 10.143 | 8,031,982 | 871,757 | 9.214 | 9,190,014 | 956,380 | 9.609 |
| C (EUR Hgd)-Gross-QD | EUR | 2,108 | 270 | 7.202 | 8,197 | 1,073 | 7.199 | 9,344 | 1,013 | 8.238 |
| C (EUR Hgd)-Acc | EUR | 45,478 | 4,584 | 9.157 | 62,167 | 6,878 | 8.520 | 106 | 10 | 9.219 |
| E (EUR Hgd)-MD | EUR | 716,372 | 89,488 | 7.389 | 826,071 | 106,603 | 7.305 | 1,397,024 | 149,812 | 8.326 |
| E (EUR)-Acc | EUR | 11,918,473 | 1,127,529 | 9.756 | 12,056,269 | 1,240,962 | 9.159 | 14,508,459 | 1,415,217 | 9.154 |
| I-MD | USD | 2,059 | 246 | 8.354 | 6,552 | 822 | 7.974 | 9,847,522 | 1,134,637 | 8.679 |
| I (GBP)-Gross-MD | GBP | 1,983 | 158 | 9.940 | - | - | - | - | - | - |
| I-Acc | USD | 2,033 | 190 | 10.696 | 6,750 | 700 | 9.642 | 6,985 | 700 | 9.978 |
| R-MD | USD | 6,007,548 | 765,772 | 7.845 | 6,638,622 | 873,909 | 7.596 | 8,573,809 | 1,021,850 | 8.390 |
| S-MD | USD | 2,054 | 248 | 8.296 | 6,598 | 824 | 8.004 | 6,872 | 780 | 8.806 |
| S (GBP)-Gross-MD | GBP | 2,043 | 174 | 9.300 | 2,712,122 | 238,981 | 9.383 | 3,292,749 | 261,875 | 9.387 |
| S-Acc | USD | 541,519,138 | 52,096,437 | 10.395 | 466,389,239 | 49,463,367 | 9.429 | 494,223,018 | 50,327,773 | 9.820 |
| S (EUR)-Acc | EUR | 54,021,304 | 4,675,814 | 10.663 | 66,462,476 | 6,341,654 | 9.880 | 4,713 | 432 | 9.744 |
| S (GBP)-Acc | GBP | 37,639,485 | 2,958,069 | 10.058 | 27,000,597 | 2,339,257 | 9.543 | 34,492,405 | 2,869,310 | 8.975 |
| T1 (GBP)-SD | GBP | 90,043 | 7,020 | 10.139 | - | - | - | - | - | - |
| T1 (GBP)-Acc | GBP | 2,093 | 160 | 10.370 | - | - | - | - | - | - |
| Z (EUR Hgd)-AD | EUR | 49,304 | 5,832 | 7.803 | 77,990 | 9,546 | 7.701 | 92,636 | 9,462 | 8.742 |
| Z (EUR Hgd)-Gross-QD | EUR | 2,109 | 269 | 7.235 | 8,225 | 1,073 | 7.224 | 9,367 | 1,013 | 8.259 |
| Z-Acc | USD | 687,961 | 67,527 | 10.188 | 81,190 | 8,782 | 9.245 | 40,214,938 | 4,174,971 | 9.632 |
| Z (CHF Hgd)-Acc | CHF | 1,982 | 195 | 8.954 | 9,018 | 994 | 8.507 | 9,931 | 994 | 9.203 |
| Z (EUR)-Acc | EUR | 2,420,793 | 215,144 | 10.385 | 16,660,299 | 1,631,629 | 9.626 | 85,598,358 | 8,045,974 | 9.499 |
| Z (EUR Hgd)-Acc | EUR | 2,453,726 | 245,690 | 9.218 | 1,039,259 | 114,309 | 8.571 | 606,881 | 58,575 | 9.251 |
| Z (GBP)-Acc | GBP | 28,022,842 | 2,206,537 | 10.039 | 6,468 | 561 | 9.528 | 6,738 | 561 | 8.964 |
| Z (GBP Hgd)-Acc | GBP | 10,782,085 | 883,039 | 9.652 | 10,860,211 | 1,013,651 | 8.858 | 8,532,176 | 676,969 | 9.409 |

Invesco Funds

Comparative Net Asset Values for the year ended 29 February 2024

| | | 29 February 2024 | | | 28 February 2023 | | | 28 February 2022 | | |
|--|-----|---------------------|-------------|-------------|---------------------|------------|-------------|---------------------|------------|-------------|
| | | Total NAV | Number | NAV per | Total NAV | Number | NAV per | Total NAV | Number | NAV per |
| | | in sub-fund | of Shares | Share in | in sub-fund | of Shares | Share in | in sub-fund | of Shares | Share in |
| | | currency | in issue | Share class | currency | in issue | Share class | currency | in issue | Share class |
| | | Total | in issue | currency | Total | in issue | currency | Total | in issue | currency |
| Invesco Environmental Climate Opportunities Bond Fund (USD)³ | | | | | | | | | | |
| A-SD | USD | 7,604,772 | 1,369,080 | 5.555 | 7,670,220 | 1,426,607 | 5.377 | 8,145,261 | 1,433,757 | 5.681 |
| A-Acc | USD | 8,383,521 | 873,101 | 9.602 | 9,785,736 | 1,086,158 | 9.009 | 14,408,325 | 1,529,672 | 9.419 |
| A (CHF Hgd)-Acc | CHF | 2,013 | 196 | 9.051 | 8,820 | 932 | 8.880 | 9,711 | 932 | 9.606 |
| A (EUR)-Acc | EUR | 117,894 | 10,138 | 10.733 | - | - | - | - | - | - |
| A (EUR Hgd)-Acc | EUR | 4,602,211 | 433,087 | 9.808 | 1,514,194 | 151,809 | 9.403 | 2,103,410 | 185,555 | 10.122 |
| C-Acc | USD | 351,701 | 33,094 | 10.627 | 2,074,322 | 208,576 | 9.945 | 2,625,031 | 253,105 | 10.371 |
| C (EUR Hgd)-Acc | EUR | 2,531,711 | 230,850 | 10.122 | 123,979 | 12,073 | 9.681 | 171,794 | 14,766 | 10.389 |
| E (EUR)-Acc | EUR | 24,436,042 | 2,683,524 | 8.404 | 25,481,710 | 2,977,881 | 8.067 | 27,245,545 | 3,041,020 | 8.000 |
| E (EUR Hgd)-Acc | EUR | 1,379,935 | 132,196 | 9.634 | 1,285,917 | 131,032 | 9.251 | 618,751 | 55,401 | 9.973 |
| R-Acc | USD | 1,147,276 | 106,986 | 10.724 | 1,278,779 | 126,201 | 10.133 | 1,235,021 | 115,775 | 10.667 |
| S (GBP Hgd)-SD | GBP | 2,061 | 171 | 9.541 | 5,914 | 526 | 9.304 | - | - | - |
| S-Acc | USD | 3,421,321 | 349,536 | 9.788 | 4,654,393 | 509,377 | 9.137 | 6,654 | 700 | 9.506 |
| S (GBP Hgd)-Acc | GBP | 2,061 | 163 | 9.989 | 5,914 | 520 | 9.399 | - | - | - |
| Z-SD | USD | 217,704 | 21,893 | 9.944 | 66,469 | 6,906 | 9.625 | 4,992,511 | 490,721 | 10.174 |
| Z (GBP Hgd)-SD | GBP | 7,900 | 655 | 9.535 | 5,907 | 525 | 9.300 | - | - | - |
| Z-Acc | USD | 7,873,928 | 703,313 | 11.195 | 8,211,847 | 784,700 | 10.465 | 10,428,838 | 956,591 | 10.902 |
| Z (CHF Hgd)-Acc | CHF | 2,015 | 195 | 9.113 | 446,093 | 46,873 | 8.927 | 9,721 | 932 | 9.616 |
| Z (EUR Hgd)-Acc | EUR | 21,075 | 1,984 | 9.804 | 592,286 | 59,442 | 9.393 | 30,110 | 2,670 | 10.069 |
| Z (GBP Hgd)-Acc | GBP | 7,594 | 603 | 9.962 | 5,907 | 520 | 9.387 | - | - | - |
| Invesco Euro Bond Fund (EUR) | | | | | | | | | | |
| A-SD | EUR | 47,903,957 | 8,694,058 | 5.510 | 48,554,766 | 9,129,365 | 5.319 | 66,661,196 | 10,734,509 | 6.210 |
| A-Acc | EUR | 183,442,801 | 26,003,046 | 7.055 | 171,560,964 | 25,604,759 | 6.700 | 228,233,067 | 29,554,552 | 7.722 |
| A (CHF Hgd)-Acc | CHF | - | - | - | - | - | - | 9,372 | 768 | 12.592 |
| B-Acc | EUR | 3,826,195 | 698,356 | 5.479 | 11,326,853 | 2,155,404 | 5.255 | 22,408,497 | 3,663,459 | 6.117 |
| C-Acc | EUR | 61,041,879 | 8,076,369 | 7.558 | 52,754,760 | 7,374,334 | 7.154 | 72,976,031 | 8,880,919 | 8.217 |
| C (CHF Hgd)-Acc | CHF | 15,401 | 1,275 | 11.519 | 14,289 | 1,275 | 11.152 | 15,923 | 1,275 | 12.890 |
| C (GBP Hgd)-Acc | GBP | - | - | - | - | - | - | 4,111 | 320 | 10.741 |
| E-Acc | EUR | 62,590,014 | 9,188,883 | 6.811 | 60,118,029 | 9,278,149 | 6.480 | 85,071,655 | 11,374,371 | 7.479 |
| I-SD | EUR | 1,875 | 215 | 8.739 | 5,554 | 658 | 8.436 | 24,356,042 | 2,470,784 | 9.858 |
| R-Acc | EUR | 9,948,022 | 1,063,040 | 9.358 | 7,366,937 | 822,949 | 8.952 | 10,037,005 | 966,000 | 10.390 |
| S-Acc | EUR | 13,392,958 | 1,553,696 | 8.620 | 11,544,106 | 1,417,880 | 8.142 | 5,552 | 595 | 9.333 |
| Z-AD | EUR | 2,119,910 | 198,403 | 10.685 | 740,362 | 71,808 | 10.310 | 4,897,554 | 407,843 | 12.008 |
| Z-Acc | EUR | 10,307,574 | 1,059,370 | 9.730 | 31,935,082 | 3,472,499 | 9.197 | 62,925,512 | 5,964,832 | 10.549 |
| Z (CHF Hgd)-Acc | CHF | 127,633 | 13,150 | 9.255 | 202,434 | 22,507 | 8.950 | 225,314 | 22,507 | 10.333 |
| Z (GBP Hgd)-Acc | GBP | 1,948 | 169 | 9.864 | 8,343 | 795 | 9.205 | 21,230 | 1,704 | 10.417 |
| Invesco Euro Corporate Bond Fund (EUR)[†] | | | | | | | | | | |
| A-AD | EUR | 15,410,539 | 1,411,525 | 10.918 | 9,635,896 | 914,487 | 10.537 | 7,337,278 | 631,116 | 11.626 |
| A-MD | EUR | 174,057,250 | 14,838,341 | 11.730 | 159,326,254 | 13,970,170 | 11.405 | 197,238,679 | 15,558,514 | 12.677 |
| A-Acc | EUR | 636,145,829 | 35,385,237 | 17.978 | 403,441,923 | 23,722,134 | 17.007 | 314,969,775 | 16,968,288 | 18.562 |
| A (CHF Hgd)-Acc | CHF | 772,088 | 68,986 | 10.672 | 424,033 | 40,868 | 10.324 | 551,852 | 50,215 | 11.343 |
| B-Acc | EUR | 23,746,912 | 2,427,693 | 9.782 | 23,484,333 | 2,519,557 | 9.321 | 31,506,818 | 3,074,600 | 10.247 |
| C-AD | EUR | 35,853,376 | 3,804,095 | 9.425 | 3,624,332 | 398,391 | 9.097 | 250,003 | 24,900 | 10.040 |
| C-Acc | EUR | 172,021,139 | 9,000,214 | 19.113 | 268,008,512 | 14,875,608 | 18.017 | 350,885,032 | 17,907,201 | 19.595 |
| C (CHF Hgd)-Acc | CHF | 6,172,967 | 531,807 | 11.069 | 5,387,492 | 502,367 | 10.671 | 3,727,654 | 329,358 | 11.682 |
| C (USD Hgd)-Acc | USD | 904,443 | 78,699 | 12.452 | 290,157 | 26,734 | 11.513 | 106,378 | 9,777 | 12.185 |
| E-Acc | EUR | 174,869,121 | 10,159,042 | 17.213 | 135,428,425 | 8,296,125 | 16.324 | 146,276,631 | 8,189,493 | 17.862 |
| I-MD | EUR | 49,628,763 | 5,490,579 | 9.039 | 5,972 | 680 | 8.788 | 24,439,741 | 2,501,859 | 9.769 |
| R-MD | EUR | 37,458,197 | 3,560,029 | 10.522 | 33,634,095 | 3,287,725 | 10.230 | 42,808,075 | 3,764,582 | 11.371 |
| R-Acc | EUR | 53,941,503 | 4,379,361 | 12.317 | 39,008,520 | 3,324,298 | 11.734 | 42,668,859 | 3,308,358 | 12.897 |
| S-Acc | EUR | 1,176,338,440 | 110,048,575 | 10.689 | 954,847,593 | 95,084,521 | 10.042 | 175,294,747 | 16,103,920 | 10.885 |
| Z-AD | EUR | 108,385,540 | 10,870,003 | 9.971 | 61,065,587 | 6,345,249 | 9.624 | 9,708,857 | 914,044 | 10.622 |
| Z-Acc | EUR | 782,840,778 | 64,635,731 | 12.112 | 591,171,185 | 51,855,350 | 11.400 | 296,783,836 | 23,971,713 | 12.381 |
| Invesco Euro High Yield Bond Fund (EUR)² | | | | | | | | | | |
| A-AD | EUR | - | - | - | - | - | - | 240,833 | 26,091 | 9.231 |
| A-Acc | EUR | - | - | - | - | - | - | 298,950 | 28,746 | 10.400 |
| C-Acc | EUR | - | - | - | - | - | - | 13,212,310 | 1,246,229 | 10.602 |
| E-Acc | EUR | - | - | - | - | - | - | 288,697 | 28,082 | 10.281 |
| R-Acc | EUR | - | - | - | - | - | - | 52,452 | 5,213 | 10.062 |
| Z-Acc | EUR | - | - | - | - | - | - | 6,624 | 621 | 10.675 |
| Invesco Euro Short Term Bond Fund (EUR) | | | | | | | | | | |
| A-AD | EUR | 1,093,965 | 112,663 | 9.710 | 1,085,230 | 115,880 | 9.365 | 1,741,374 | 177,288 | 9.822 |
| A-Acc | EUR | 111,774,450 | 10,215,944 | 10.941 | 118,298,699 | 11,215,788 | 10.548 | 149,211,534 | 13,487,673 | 11.063 |
| B-Acc | EUR | 1,043,879 | 112,829 | 9.252 | 2,204,152 | 246,034 | 8.959 | 4,129,315 | 437,582 | 9.437 |
| C-AD | EUR | 1,852 | 189 | 9.779 | 5,639 | 598 | 9.429 | 5,900 | 598 | 9.864 |
| C-Acc | EUR | 23,229,397 | 2,041,872 | 11.377 | 84,854,411 | 7,756,038 | 10.940 | 217,438,808 | 18,996,730 | 11.446 |
| E-Acc | EUR | 22,606,658 | 2,119,921 | 10.664 | 25,323,070 | 2,458,126 | 10.302 | 36,351,192 | 3,357,591 | 10.827 |

² Invesco Euro High Yield Bond Fund was put into liquidation on 21 November 2022.

³ Effective 14 October 2021, Invesco Global Bond Fund changed its name to Invesco Environmental Climate Opportunities Bond Fund.

Invesco Funds

Comparative Net Asset Values for the year ended 29 February 2024

| | | 29 February 2024 | | | 28 February 2023 | | | 28 February 2022 | | |
|--|-----|--------------------------------------|---------------------------------|---|--------------------------------------|---------------------------------|---|--------------------------------------|---------------------------------|---|
| | | Total NAV in sub-fund currency | Number of Shares in issue | NAV per Share in Share class currency | Total NAV in sub-fund currency | Number of Shares in issue | NAV per Share in Share class currency | Total NAV in sub-fund currency | Number of Shares in issue | NAV per Share in Share class currency |
| | | Total | | | Total | | | Total | | |
| Invesco Euro Short Term Bond Fund (EUR) (continued) | | | | | | | | | | |
| R-Acc | EUR | 15,908,542 | 1,573,677 | 10.109 | 16,723,306 | 1,708,484 | 9.788 | 21,903,722 | 2,124,346 | 10.311 |
| S-AD | EUR | 1,852 | 189 | 9.792 | 5,685 | 602 | 9.446 | 5,939 | 601 | 9.885 |
| S-Acc | EUR | 196,865,455 | 19,282,862 | 10.209 | 246,822,300 | 25,179,361 | 9.803 | 414,526,543 | 40,483,469 | 10.239 |
| Z-AD | EUR | 1,567,868 | 160,197 | 9.787 | 2,313,645 | 245,095 | 9.440 | 1,954,089 | 197,875 | 9.875 |
| Z-Acc | EUR | 82,746,137 | 8,282,285 | 9.991 | 289,800,475 | 30,197,356 | 9.597 | 635,442,687 | 63,353,235 | 10.030 |
| Z (GBP Hgd)-Acc | GBP | 27,972 | 2,287 | 10.473 | 20,349 | 1,798 | 9.927 | 9,722 | 795 | 10.227 |
| Invesco Euro Ultra-Short Term Debt Fund (EUR) | | | | | | | | | | |
| A-AD | EUR | 141,985 | 439 | 323.134 | 133,284 | 427 | 311.849 | 158,813 | 505 | 314.238 |
| A-Acc | EUR | 138,345,503 | 428,459 | 322.891 | 156,316,283 | 501,880 | 311.461 | 156,557,749 | 498,822 | 313.855 |
| C-Acc | EUR | 10,000,576 | 29,651 | 337.273 | 36,050,154 | 110,965 | 324.878 | 8,757,082 | 26,785 | 326.945 |
| E-Acc | EUR | 20,224,618 | 63,665 | 317.673 | 25,196,612 | 82,145 | 306.733 | 28,498,002 | 92,107 | 309.402 |
| I-Gross-MD | EUR | 1,863 | 186 | 10.028 | 6,264 | 635 | 9.860 | 6,290 | 633 | 9.933 |
| S-Acc | EUR | 34,841,319 | 3,409,106 | 10.220 | 68,237,506 | 6,934,336 | 9.841 | 7,440,158 | 751,642 | 9.899 |
| Z-Acc | EUR | 17,330,512 | 1,699,040 | 10.200 | 37,977,619 | 3,865,476 | 9.825 | 174,542,857 | 17,655,836 | 9.886 |
| Invesco Global Convertible Fund (USD)² | | | | | | | | | | |
| A (EUR Hgd)-AD | EUR | – | – | – | 153,513 | 14,024 | 10.319 | 129,612 | 9,714 | 11.914 |
| A-Acc | USD | – | – | – | 2,004,641 | 162,559 | 12.332 | 1,851,569 | 136,067 | 13.608 |
| A (EUR Hgd)-Acc | EUR | – | – | – | 3,520,649 | 308,348 | 10.764 | 2,457,663 | 178,633 | 12.285 |
| C-Acc | USD | – | – | – | 11,847,184 | 931,571 | 12.717 | 18,871,353 | 1,352,182 | 13.956 |
| E (EUR Hgd)-Acc | EUR | – | – | – | 510,572 | 45,996 | 10.464 | 652,238 | 48,509 | 12.006 |
| R (EUR Hgd)-Acc | EUR | – | – | – | 186,525 | 16,989 | 10.350 | 243,101 | 18,245 | 11.898 |
| Z-Acc | USD | – | – | – | 13,176 | 1,100 | 11.982 | 16,886 | 1,286 | 13.132 |
| Invesco Global Flexible Bond Fund (USD) | | | | | | | | | | |
| A (EUR Hgd)-AD | EUR | 102,120 | 10,864 | 8.676 | 95,261 | 10,600 | 8.472 | 122,705 | 12,072 | 9.076 |
| A (EUR)-QD | EUR | 346,568 | 31,517 | 10.149 | 271,297 | 25,624 | 9.981 | 82,792 | 7,535 | 9.811 |
| A (EUR Hgd)-Gross-QD | EUR | 1,395,392 | 168,976 | 7.622 | 1,577,095 | 195,712 | 7.597 | 2,106,377 | 228,418 | 8.234 |
| A-Acc | USD | 3,462,971 | 282,805 | 12.245 | 5,150,152 | 451,127 | 11.416 | 7,229,852 | 624,048 | 11.585 |
| A (EUR Hgd)-Acc | EUR | 3,591,772 | 320,939 | 10.329 | 4,626,184 | 443,195 | 9.840 | 5,767,053 | 500,357 | 10.292 |
| C (EUR Hgd)-Gross-AD | EUR | 459,040 | 52,010 | 8.146 | 438,900 | 51,568 | 8.023 | 497,361 | 51,108 | 8.689 |
| C-Acc | USD | 21,580,279 | 1,697,628 | 12.712 | 21,008,520 | 1,780,662 | 11.798 | 33,127,766 | 2,779,317 | 11.919 |
| E (EUR)-Acc | EUR | 10,443,273 | 800,197 | 12.046 | 12,131,184 | 993,032 | 11.516 | 14,499,127 | 1,164,872 | 11.114 |
| I (AUD Hgd)-QD | AUD | – | – | – | 8,578 | 1,434 | 8.889 | 9,349 | 1,384 | 9.363 |
| R (EUR Hgd)-Acc | EUR | 9,761,255 | 923,471 | 9.756 | 9,233,882 | 930,314 | 9.357 | 15,711,433 | 1,423,160 | 9.857 |
| S (GBP Hgd)-Acc | GBP | 2,058 | 167 | 9.735 | 7,876 | 717 | 9.088 | 8,916 | 717 | 9.289 |
| Z-Acc | USD | 2,930,295 | 228,253 | 12.838 | 2,715,937 | 228,172 | 11.903 | 6,781,383 | 564,507 | 12.013 |
| Z (EUR Hgd)-Acc | EUR | – | – | – | 8,334 | 856 | 9.178 | 9,150 | 856 | 9.545 |
| Z (GBP Hgd)-Acc | GBP | 2,057 | 167 | 9.710 | 7,862 | 717 | 9.071 | 8,908 | 717 | 9.281 |
| Invesco Global High Yield Short Term Bond Fund (USD) | | | | | | | | | | |
| A-Acc | USD | 499,236 | 42,236 | 11.820 | 520,893 | 47,880 | 10.879 | 404,808 | 36,166 | 11.193 |
| A (EUR Hgd)-Acc | EUR | 568,427 | 50,783 | 10.331 | 499,094 | 48,466 | 9.708 | 811,602 | 70,594 | 10.265 |
| A (SEK Hgd)-Acc | SEK | 1,995 | 206 | 100.059 | – | – | – | – | – | – |
| C-Acc | USD | 33,970 | 2,830 | 12.002 | 30,882 | 2,804 | 11.013 | 12,282,459 | 1,083,476 | 11.336 |
| E-Acc | USD | 474,487 | 40,760 | 11.641 | 189,593 | 17,651 | 10.741 | 224,118 | 20,229 | 11.079 |
| I (EUR Hgd)-MD | EUR | 2,084 | 187 | 10.264 | – | – | – | – | – | – |
| R-Acc | USD | 182,236 | 16,100 | 11.319 | 191,488 | 18,251 | 10.492 | 315,396 | 29,014 | 10.871 |
| S (GBP Hgd)-Acc | GBP | 53,200,957 | 3,906,870 | 10.764 | 64,111,801 | 5,340,000 | 9.926 | – | – | – |
| T11 (EUR Hgd)-Acc | EUR | 19,567,081 | 1,804,450 | 10.008 | – | – | – | – | – | – |
| Z-Acc | USD | 4,788 | 393 | 12.183 | 7,809 | 700 | 11.156 | 7,997 | 700 | 11.424 |
| Invesco Global Investment Grade Corporate Bond Fund (USD) | | | | | | | | | | |
| A-AD | USD | 27,072,942 | 2,329,678 | 11.621 | 24,303,191 | 2,164,258 | 11.229 | 36,071,984 | 2,842,011 | 12.692 |
| A (EUR)-AD | EUR | 115,301 | 8,485 | 12.542 | 100,848 | 7,678 | 12.382 | 112,264 | 7,563 | 13.255 |
| A (EUR Hgd)-AD | EUR | 1,643,671 | 180,466 | 8.406 | 1,412,558 | 160,366 | 8.304 | 1,908,501 | 175,968 | 9.684 |
| A-MD | USD | 19,705,264 | 1,752,296 | 11.245 | 18,929,900 | 1,729,757 | 10.944 | 26,982,248 | 2,167,204 | 12.450 |
| A-Gross-MD | USD | 2,045,670 | 231,608 | 8.832 | 2,286,899 | 263,352 | 8.684 | 3,513,928 | 352,065 | 9.981 |
| A-MD1 | USD | 42,708,522 | 5,575,189 | 7.660 | 45,746,917 | 6,001,973 | 7.622 | 64,057,464 | 7,200,346 | 8.896 |
| A (AUD Hgd)-MD1 | AUD | 7,632,737 | 1,398,075 | 8.401 | 3,129,716 | 551,362 | 8.434 | 4,213,638 | 590,352 | 9.892 |
| A (EUR Hgd)-MD1 | EUR | 1,356,722 | 122,859 | 10.192 | – | – | – | – | – | – |
| A (GBP Hgd)-MD1 | GBP | 271,862 | 20,954 | 10.256 | – | – | – | – | – | – |
| A (HKD)-MD1 | HKD | 40,850,555 | 4,196,385 | 76.193 | 37,585,105 | 3,872,283 | 76.189 | 53,071,331 | 4,666,742 | 88.866 |
| A (RMB Hgd)-MD1 | CNH | 44,324,237 | 4,366,744 | 73.191 | 32,189,111 | 2,972,324 | 75.352 | 39,783,934 | 2,790,047 | 90.031 |
| A (SGD Hgd)-MD1 | SGD | 2,067 | 377 | 7.370 | 8,834 | 1,594 | 7.475 | 9,818 | 1,508 | 8.838 |
| A-Acc | USD | 55,413,076 | 4,617,832 | 12.000 | 38,634,171 | 3,427,767 | 11.271 | 49,680,871 | 3,981,847 | 12.477 |
| A (CHF Hgd)-Acc | CHF | 451,821 | 42,986 | 9.251 | 528,097 | 54,574 | 9.077 | 629,609 | 55,720 | 10.414 |
| A (EUR Hgd)-Acc | EUR | 73,246,272 | 6,875,076 | 9.833 | 108,469,186 | 10,833,945 | 9.438 | 148,404,327 | 12,306,914 | 10.767 |
| A (HKD)-Acc | HKD | – | – | – | 6,027 | 543 | 87.134 | 6,671 | 543 | 96.005 |
| C-AD | USD | 20,730,780 | 1,775,826 | 11.674 | 19,610,358 | 1,738,129 | 11.282 | 7,324,992 | 574,291 | 12.755 |

² Invesco Global Convertible Fund was put into liquidation on 24 November 2023.

Invesco Funds

Comparative Net Asset Values for the year ended 29 February 2024

| | | 29 February 2024 | | | NAV per Share in Share class currency | 28 February 2023 | | | NAV per Share in Share class currency | 28 February 2022 | | | NAV per Share in Share class currency |
|--|-----|---|---------------------------------|---------|---|---------------------------------|---------|---|---|---------------------|---|---------------------------------|---|
| | | Total NAV in sub-fund currency Total | Number of Shares in issue | | Total NAV in sub-fund currency Total | Number of Shares in issue | | Total NAV in sub-fund currency Total | Number of Shares in issue | | Total NAV in sub-fund currency Total | Number of Shares in issue | |
| Invesco Global Investment Grade Corporate Bond Fund (USD) (continued) | | | | | | | | | | | | | |
| C-MD1 | USD | 22,029,401 | 2,517,514 | 8.750 | 6,306 | 728 | 8.656 | - | - | - | - | - | - |
| C-Acc | USD | 155,547,973 | 12,702,170 | 12.246 | 122,881,408 | 10,710,330 | 11.473 | 222,974,769 | 17,600,146 | 12.669 | 109,323,922 | 10,685,597 | 10.231 |
| C-QD | USD | 68,077,125 | 7,345,767 | 9.268 | 71,004,682 | 7,881,212 | 9.009 | 109,323,922 | 10,685,597 | 10.231 | 109,323,922 | 10,685,597 | 10.231 |
| C (CHF Hgd)-Acc | CHF | 4,699,589 | 440,638 | 9.387 | 6,674,279 | 681,379 | 9.188 | 8,784,150 | 769,802 | 10.516 | 8,784,150 | 769,802 | 10.516 |
| C (EUR Hgd)-Acc | EUR | 20,516,655 | 1,842,728 | 10.276 | 29,020,715 | 2,780,648 | 9.839 | 32,951,921 | 2,626,832 | 11.201 | 32,951,921 | 2,626,832 | 11.201 |
| C (GBP Hgd)-Acc | GBP | 7,315,343 | 552,831 | 10.460 | 2,351,110 | 196,578 | 9.889 | 1,204,767 | 81,037 | 11.099 | 1,204,767 | 81,037 | 11.099 |
| E (EUR Hgd)-MD | EUR | 19,690,792 | 2,235,020 | 8.131 | 26,258,241 | 3,061,021 | 8.087 | 43,537,847 | 4,100,342 | 9.481 | 43,537,847 | 4,100,342 | 9.481 |
| E-MD1 | USD | 8,129,013 | 1,063,679 | 7.642 | 7,057,468 | 927,183 | 7.612 | 7,208,863 | 811,748 | 8.881 | 7,208,863 | 811,748 | 8.881 |
| E (AUD Hgd)-MD1 | AUD | 641,372 | 131,360 | 7.513 | 517,241 | 101,531 | 7.569 | 766,260 | 119,112 | 8.916 | 766,260 | 119,112 | 8.916 |
| E-Acc | USD | 3,926,089 | 426,946 | 9.196 | 4,348,882 | 502,262 | 8.659 | 2,541,394 | 264,471 | 9.609 | 2,541,394 | 264,471 | 9.609 |
| E (EUR)-Acc | EUR | 34,068,898 | 2,100,390 | 14.971 | 36,302,295 | 2,376,923 | 14.398 | 49,038,936 | 2,893,290 | 15.134 | 49,038,936 | 2,893,290 | 15.134 |
| E (EUR Hgd)-Acc | EUR | 1,397,579 | 136,805 | 9.429 | 1,084,124 | 112,645 | 9.073 | 1,245,598 | 107,206 | 10.374 | 1,245,598 | 107,206 | 10.374 |
| I (EUR)-MD | EUR | 2,086 | 193 | 9.977 | 7,311 | 698 | 9.876 | 46,070,013 | 3,882,240 | 10.596 | 46,070,013 | 3,882,240 | 10.596 |
| I-MD1 | USD | 3,404 | 383 | 8.891 | 7,579 | 869 | 8.724 | - | - | - | - | - | - |
| I (HKD)-MD1 | HKD | 2,087 | 183 | 89.058 | 6,320 | 566 | 87.639 | - | - | - | - | - | - |
| I (RMB Hgd)-MD1 | CNH | 2,049 | 176 | 84.097 | 5,720 | 466 | 85.351 | - | - | - | - | - | - |
| I (GBP Hgd)-Gross-MD | GBP | 1,993 | 158 | 9.992 | - | - | - | - | - | - | - | - | - |
| R-Acc | USD | 3,205,078 | 281,340 | 11.392 | 3,242,899 | 300,957 | 10.775 | 4,105,656 | 341,796 | 12.012 | 4,105,656 | 341,796 | 12.012 |
| S (EUR Hgd)-AD | EUR | 42,941,098 | 4,454,943 | 8.896 | 29,215,661 | 3,134,276 | 8.787 | 30,948,644 | 2,694,749 | 10.255 | 30,948,644 | 2,694,749 | 10.255 |
| S-Acc | USD | 162,421,027 | 13,961,589 | 11.633 | 102,056,901 | 9,393,268 | 10.865 | 179,857,019 | 15,037,793 | 11.960 | 179,857,019 | 15,037,793 | 11.960 |
| S (EUR Hgd)-Acc | EUR | 23,866,173 | 2,295,495 | 9.596 | 84,698,136 | 8,709,411 | 9.168 | 120,655,834 | 10,358,241 | 10.401 | 120,655,834 | 10,358,241 | 10.401 |
| S (GBP Hgd)-Acc | GBP | 2,059 | 154 | 10.543 | - | - | - | - | - | - | - | - | - |
| S (GBP Hgd)-Gross-QD | GBP | 22,442,855 | 1,702,440 | 10.421 | - | - | - | - | - | - | - | - | - |
| S (SGD Hgd)-Acc | SGD | 34,567,572 | 5,107,856 | 9.105 | 26,832,851 | 4,177,512 | 8.663 | 12,943,781 | 1,822,542 | 9.642 | 12,943,781 | 1,822,542 | 9.642 |
| Z (EUR)-Gross-AD | EUR | 2,486,989 | 236,555 | 9.703 | 2,111,373 | 206,556 | 9.636 | 2,436,866 | 209,621 | 10.380 | 2,436,866 | 209,621 | 10.380 |
| Z (EUR Hgd)-Gross-AD | EUR | 37,221,365 | 4,305,725 | 7.979 | 39,497,311 | 4,696,697 | 7.928 | 15,697,625 | 1,505,236 | 9.312 | 15,697,625 | 1,505,236 | 9.312 |
| Z (GBP Hgd)-Gross-QD | GBP | 13,858,126 | 1,300,367 | 8.424 | 51,084,135 | 5,085,628 | 8.305 | 24,676,319 | 1,907,801 | 9.657 | 24,676,319 | 1,907,801 | 9.657 |
| Z-Acc | USD | 22,243,223 | 2,002,968 | 11.105 | 20,533,349 | 1,977,902 | 10.381 | 41,736,305 | 3,648,935 | 11.438 | 41,736,305 | 3,648,935 | 11.438 |
| Z (CHF Hgd)-Acc | CHF | 2,692,246 | 249,221 | 9.508 | 7,119,870 | 719,791 | 9.279 | 10,983,929 | 955,303 | 10.597 | 10,983,929 | 955,303 | 10.597 |
| Z (EUR)-Acc | EUR | 34,278 | 2,903 | 10.899 | 326,259 | 29,555 | 10.406 | 1,059,344 | 87,100 | 10.860 | 1,059,344 | 87,100 | 10.860 |
| Z (EUR Hgd)-Acc | EUR | 68,593,909 | 6,384,253 | 9.917 | 110,580,988 | 11,003,889 | 9.473 | 345,891,439 | 28,714,071 | 10.756 | 345,891,439 | 28,714,071 | 10.756 |
| Z (GBP Hgd)-Acc | GBP | 2,423,970 | 190,197 | 10.074 | 1,693,401 | 147,341 | 9.502 | 3,114,566 | 218,495 | 10.642 | 3,114,566 | 218,495 | 10.642 |
| Invesco Global Total Return (EUR) Bond Fund (EUR) | | | | | | | | | | | | | |
| A-AD | EUR | 16,419,965 | 1,559,453 | 10.529 | 25,403,764 | 2,444,278 | 10.393 | 33,401,481 | 3,061,948 | 10.909 | 33,401,481 | 3,061,948 | 10.909 |
| A-MD | EUR | 98,315 | 11,385 | 8.636 | 92,840 | 10,775 | 8.617 | 98,917 | 10,758 | 9.195 | 98,917 | 10,758 | 9.195 |
| A-Acc | EUR | 608,572,582 | 41,856,258 | 14.540 | 692,836,899 | 49,551,031 | 13.982 | 804,712,941 | 55,147,407 | 14.592 | 804,712,941 | 55,147,407 | 14.592 |
| A (CHF Hgd)-Acc | CHF | 1,095,465 | 92,612 | 11.279 | 1,242,197 | 111,452 | 11.090 | 1,072,537 | 95,047 | 11.647 | 1,072,537 | 95,047 | 11.647 |
| A (CZK Hgd)-Acc | CZK | 2,468,433 | 194,559 | 321.728 | 1,422,691 | 111,512 | 300.450 | 586,557 | 49,305 | 297.356 | 586,557 | 49,305 | 297.356 |
| A (SEK Hgd)-Acc | SEK | 6,712 | 618 | 121.733 | 9,959 | 941 | 117.289 | 8,506 | 739 | 122.184 | 8,506 | 739 | 122.184 |
| A (USD Hgd)-Acc | USD | 1,627,757 | 134,781 | 13.085 | 891,006 | 76,658 | 12.330 | 212,121 | 18,966 | 12.525 | 212,121 | 18,966 | 12.525 |
| B-Acc | EUR | 9,534,065 | 932,804 | 10.221 | 13,287,107 | 1,342,030 | 9.901 | 16,139,578 | 1,550,659 | 10.408 | 16,139,578 | 1,550,659 | 10.408 |
| C-Acc | EUR | 108,949,527 | 7,051,572 | 15.450 | 165,785,106 | 11,208,380 | 14.791 | 397,307,247 | 25,856,853 | 15.366 | 397,307,247 | 25,856,853 | 15.366 |
| C (USD Hgd)-MD | USD | 1,153,756 | 116,377 | 10.741 | 789,153 | 79,662 | 10.508 | 356,015 | 36,445 | 10.940 | 356,015 | 36,445 | 10.940 |
| C (CHF Hgd)-Acc | CHF | 58,120,458 | 4,682,326 | 11.837 | 185,329,864 | 15,917,309 | 11.586 | 47,400,690 | 4,041,287 | 12.106 | 47,400,690 | 4,041,287 | 12.106 |
| E-QD | EUR | 89,840,532 | 8,199,193 | 10.957 | 90,723,201 | 8,292,935 | 10.940 | 107,290,929 | 9,230,223 | 11.624 | 107,290,929 | 9,230,223 | 11.624 |
| E-Acc | EUR | 138,230,897 | 9,832,963 | 14.058 | 141,240,132 | 10,421,251 | 13.553 | 148,622,122 | 10,481,386 | 14.180 | 148,622,122 | 10,481,386 | 14.180 |
| I-MD | EUR | 69,190,440 | 6,926,354 | 9.989 | 20,706,899 | 2,102,764 | 9.847 | 119,593,024 | 11,522,037 | 10.380 | 119,593,024 | 11,522,037 | 10.380 |
| I-Acc | EUR | 3,458,180 | 331,335 | 10.437 | 3,289,258 | 331,806 | 9.913 | - | - | - | - | - | - |
| R-MD | EUR | 37,635,557 | 3,597,416 | 10.462 | 38,737,439 | 3,707,968 | 10.447 | 48,736,620 | 4,364,439 | 11.167 | 48,736,620 | 4,364,439 | 11.167 |
| S-Acc | EUR | 308,093,920 | 29,518,925 | 10.437 | 363,605,682 | 36,477,328 | 9.968 | 228,438,300 | 22,111,266 | 10.331 | 228,438,300 | 22,111,266 | 10.331 |
| S (CHF Hgd)-Acc | CHF | 32,503,135 | 3,216,629 | 9.636 | 26,376,930 | 2,789,628 | 9.409 | 17,582,355 | 1,849,923 | 9.810 | 17,582,355 | 1,849,923 | 9.810 |
| Z-AD | EUR | 12,498,087 | 1,216,592 | 10.273 | 10,377,379 | 1,023,233 | 10.142 | 10,474,243 | 983,864 | 10.646 | 10,474,243 | 983,864 | 10.646 |
| Z-Acc | EUR | 141,838,971 | 12,918,445 | 10.980 | 171,765,542 | 16,365,799 | 10.495 | 347,461,531 | 31,915,848 | 10.887 | 347,461,531 | 31,915,848 | 10.887 |
| Z (CHF Hgd)-Acc | CHF | 2,156,759 | 199,781 | 10.294 | 749,166 | 74,095 | 10.061 | - | - | - | - | - | - |
| Invesco Global Unconstrained Bond Fund (GBP)² | | | | | | | | | | | | | |
| A-Acc | GBP | - | - | - | - | - | - | 862,217 | 50,364 | 17.120 | 862,217 | 50,364 | 17.120 |
| A (EUR Hgd)-Acc | EUR | - | - | - | - | - | - | 615,683 | 39,055 | 18.854 | 615,683 | 39,055 | 18.854 |
| C-Acc | GBP | - | - | - | - | - | - | 3,405,547 | 186,327 | 18.277 | 3,405,547 | 186,327 | 18.277 |
| C (EUR Hgd)-Acc | EUR | - | - | - | - | - | - | 1,675,637 | 99,751 | 20.091 | 1,675,637 | 99,751 | 20.091 |
| E (EUR Hgd)-Acc | EUR | - | - | - | - | - | - | 727,234 | 48,893 | 17.789 | 727,234 | 48,893 | 17.789 |
| Z-Acc | GBP | - | - | - | - | - | - | 4,957 | 506 | 9.787 | 4,957 | 506 | 9.787 |
| Z (EUR Hgd)-Acc | EUR | - | - | - | - | - | - | 22,633 | 2,569 | 10.535 | 22,633 | 2,569 | 10.535 |
| Invesco India Bond Fund (USD) | | | | | | | | | | | | | |
| A (EUR)-AD | EUR | 1,234,177 | 145,392 | 7.835 | 1,338,949 | 158,214 | 7.978 | 1,329,107 | 139,518 | 8.506 | 1,329,107 | 139,518 | 8.506 |
| A (EUR Hgd)-Gross-AD | EUR | 18,876,961 | 3,150,454 | 5.530 | 22,020,447 | 3,627,730 | 5.722 | 30,687,149 | 4,051,054 | 6.764 | 30,687,149 | 4,051,054 | 6.764 |
| A-MD | USD | 25,532,878 | 3,586,215 | 7.120 | 27,978,534 | 3,903,217 | 7.168 | 35,137,858 | 4,322,557 | 8.129 | 35,137,858 | 4,322,557 | 8.129 |
| A-Gross-MD | USD | 17,085,384 | 2,653,349 | 6.439 | 17,518,467 | 2,694,042 | 6.503 | 22,188,626 | 2,990,758 | 7.419 | 22,188,626 | 2,990,758 | 7.419 |
| A-MD1 | USD | 7,441,424 | 1,209,544 | 6.152 | 7,122,982 | 1,130,253 | 6.302 | 7,623,912 | 1,045,550 | 7.292 | 7,623,912 | 1,045,550 | 7.292 |
| A (HKD)-MD1 | HKD | 1,991 | 156 | 100.158 | - | - | - | - | - | - | - | - | - |

² Invesco Global Unconstrained Bond Fund was put into liquidation on 21 November 2022.

Invesco Funds

Comparative Net Asset Values for the year ended 29 February 2024

| | | 29 February 2024 | | | 28 February 2023 | | | 28 February 2022 | | |
|---|-----|---------------------|------------|-------------|---------------------|-------------|----------|---------------------|------------|---------|
| | | Total NAV | NAV per | Total NAV | NAV per | Total NAV | NAV per | Total NAV | NAV per | |
| | | in sub-fund | Share in | in sub-fund | Share in | in sub-fund | Share in | in sub-fund | Share in | |
| | | currency | Share | currency | Share | currency | Share | currency | Share | |
| | | Total | class | Total | class | Total | class | Total | class | |
| | | | currency | | currency | | currency | | currency | |
| | | Number | in issue | Number | in issue | Number | in issue | Number | in issue | |
| | | of Shares | | of Shares | | of Shares | | of Shares | | |
| Invesco India Bond Fund (USD) (continued) | | | | | | | | | | |
| A (SGD Hgd)-MD1 | SGD | 442,083 | 102,233 | 5.818 | 468,636 | 104,230 | 6.064 | 541,844 | 104,042 | 7.070 |
| A-Acc | USD | 40,048,648 | 3,236,650 | 12.373 | 40,281,555 | 3,433,048 | 11.733 | 55,144,717 | 4,390,253 | 12.561 |
| A (EUR Hgd)-Acc | EUR | 5,491,957 | 517,300 | 9.799 | 4,967,327 | 493,994 | 9.479 | 5,161,248 | 442,088 | 10.424 |
| A (HKD)-Acc | HKD | 627,368 | 39,308 | 124.921 | 89,055 | 5,884 | 118.809 | 95,334 | 5,884 | 126.616 |
| C-Acc | USD | 2,281,926 | 174,681 | 13.063 | 1,581,930 | 128,409 | 12.319 | 5,445,664 | 415,228 | 13.115 |
| C-Gross-MD | USD | 1,027,911 | 143,533 | 7.162 | 402,054 | 55,893 | 7.193 | 293,406 | 35,947 | 8.162 |
| C (EUR)-Acc | EUR | 1,606,784 | 130,241 | 11.387 | 1,272,679 | 109,385 | 10.968 | 4,661,262 | 376,321 | 11.060 |
| C (EUR Hgd)-Acc | EUR | 2,039 | 205 | 9.158 | 5,170 | 553 | 8.814 | 754,866 | 70,000 | 9.629 |
| E (EUR Hgd)-Gross-MD | EUR | 44,276,768 | 7,943,335 | 5.145 | 51,343,433 | 9,086,353 | 5.327 | 68,233,831 | 9,704,921 | 6.278 |
| E (EUR)-Acc | EUR | 2,834,853 | 255,308 | 10.248 | 2,302,379 | 217,567 | 9.976 | 4,406,194 | 387,016 | 10.166 |
| I-MD | USD | 2,099 | 237 | 8.854 | 7,779 | 886 | 8.781 | 18,794,837 | 1,915,570 | 9.812 |
| R (EUR Hgd)-Gross-MD | EUR | 34,598,206 | 6,333,356 | 5.042 | 41,061,484 | 7,399,552 | 5.231 | 58,463,335 | 8,451,582 | 6.177 |
| R (EUR)-Acc | EUR | 2,931,371 | 267,607 | 10.110 | 3,465,833 | 331,342 | 9.861 | 4,036,219 | 357,939 | 10.069 |
| S-Acc | USD | 37,859,165 | 3,398,475 | 11.140 | 45,032,876 | 4,298,133 | 10.477 | 19,771,325 | 1,777,700 | 11.122 |
| Z-Gross-MD | USD | 937,724 | 129,544 | 7.239 | 1,035,697 | 142,658 | 7.260 | 1,447,625 | 175,964 | 8.227 |
| Z (GBP Hgd)-Gross-QD | GBP | 158,651 | 18,503 | 6.778 | 168,559 | 20,369 | 6.842 | 163,144 | 15,550 | 7.833 |
| Z-Acc | USD | 163,216 | 12,856 | 12.696 | 195,016 | 16,310 | 11.957 | 44,657,174 | 3,513,791 | 12.709 |
| Z (EUR)-Acc | EUR | 5,377,407 | 393,538 | 12.612 | 4,898,409 | 380,621 | 12.132 | 432,862 | 31,632 | 12.219 |
| Z (EUR Hgd)-Acc | EUR | 10,511 | 1,000 | 9.702 | 9,888 | 1,000 | 9.321 | 11,400 | 1,000 | 10.179 |
| Invesco Net Zero Global Investment Grade Corporate Bond Fund (USD)¹ | | | | | | | | | | |
| A-Acc | USD | 2,066 | 203 | 10.197 | 6,736 | 700 | 9.623 | - | - | - |
| A (EUR Hgd)-Acc | EUR | 7,785 | 739 | 9.724 | 9,297 | 934 | 9.385 | - | - | - |
| C-Acc | USD | 15,272,194 | 1,490,900 | 10.244 | 14,379,189 | 1,490,900 | 9.645 | - | - | - |
| C (EUR Hgd)-Acc | EUR | 2,021 | 191 | 9.759 | 9,314 | 934 | 9.403 | - | - | - |
| I (GBP Hgd)-Acc | GBP | 109,364 | 8,530 | 10.135 | 28,453 | 2,461 | 9.557 | - | - | - |
| S-Acc | USD | 2,049 | 199 | 10.299 | 6,767 | 700 | 9.667 | - | - | - |
| S (EUR Hgd)-Acc | EUR | 2,022 | 190 | 9.811 | 9,336 | 934 | 9.424 | - | - | - |
| S (GBP Hgd)-Acc | GBP | 2,044 | 161 | 10.062 | 9,177 | 796 | 9.527 | - | - | - |
| Z-Acc | USD | 2,048 | 199 | 10.283 | 6,762 | 700 | 9.661 | - | - | - |
| Z (EUR Hgd)-Acc | EUR | 2,022 | 190 | 9.797 | 9,330 | 934 | 9.418 | - | - | - |
| Z (GBP Hgd)-Acc | GBP | 2,044 | 161 | 10.047 | 9,171 | 796 | 9.520 | - | - | - |
| Invesco Real Return (EUR) Bond Fund (EUR)^Δ | | | | | | | | | | |
| A-Acc | EUR | 12,587,515 | 772,170 | 16.301 | 14,561,526 | 924,442 | 15.752 | 20,162,384 | 1,201,606 | 16.780 |
| C-Acc | EUR | 1,589,423 | 90,667 | 17.530 | 1,848,655 | 109,491 | 16.884 | 2,045,750 | 114,055 | 17.937 |
| C (GBP Hgd)-Acc | GBP | - | - | - | - | - | - | 4,362 | 332 | 10.970 |
| E-Acc | EUR | 6,621,981 | 420,552 | 15.746 | 9,175,816 | 602,280 | 15.235 | 10,948,702 | 673,534 | 16.256 |
| R-Acc | EUR | 4,055,541 | 389,180 | 10.421 | 5,100,445 | 504,297 | 10.114 | 10,690,722 | 987,730 | 10.824 |
| Z-Acc | EUR | 1,110,045 | 104,825 | 10.590 | 1,389,252 | 136,376 | 10.187 | 158,150 | 14,633 | 10.808 |
| Z (GBP Hgd)-Acc | GBP | 2,040 | 158 | 11.058 | 9,740 | 813 | 10.504 | 10,703 | 813 | 11.004 |
| Invesco Sterling Bond Fund (GBP) | | | | | | | | | | |
| A-QD | GBP | 27,685,052 | 11,106,654 | 2.493 | 27,852,282 | 11,445,408 | 2.433 | 35,351,908 | 13,146,805 | 2.689 |
| A (EUR Hgd)-QD | EUR | 607,892 | 78,293 | 9.066 | 715,087 | 90,726 | 8.987 | 1,132,904 | 134,568 | 10.069 |
| A-Acc | GBP | 68,141,317 | 13,169,628 | 5.174 | 70,209,714 | 14,487,554 | 4.846 | 82,925,621 | 15,933,304 | 5.205 |
| C-Acc | GBP | 66,589,726 | 12,164,321 | 5.474 | 59,925,550 | 11,716,940 | 5.114 | 63,775,012 | 11,640,079 | 5.479 |
| C-QD | GBP | 11,758,143 | 1,194,153 | 9.846 | 13,573,344 | 1,412,065 | 9.612 | 18,475,370 | 1,739,371 | 10.622 |
| S-QD | GBP | 276,869,083 | 30,023,457 | 9.222 | 259,390,952 | 28,813,120 | 9.003 | 143,273,699 | 14,401,853 | 9.948 |
| S-Acc | GBP | 17,087,977 | 1,669,823 | 10.233 | 14,119,702 | 1,480,681 | 9.536 | 11,311,505 | 1,110,148 | 10.189 |
| T1-Acc | GBP | 2,540,140 | 262,034 | 9.694 | 4,457 | 493 | 9.041 | 4,765 | 493 | 9.666 |
| T1-QD | GBP | 127,363,479 | 14,367,976 | 8.864 | 3,116,693 | 360,220 | 8.652 | 4,765 | 498 | 9.563 |
| Z-QD | GBP | 88,775,745 | 9,035,075 | 9.826 | 204,178,191 | 21,286,252 | 9.592 | 235,775,185 | 22,243,857 | 10.600 |
| Z-Acc | GBP | 38,384,042 | 2,765,347 | 13.880 | 39,186,017 | 3,025,370 | 12.952 | 41,948,155 | 3,026,828 | 13.859 |
| Invesco Sustainable China Bond Fund (USD)¹ | | | | | | | | | | |
| A-MD1 | USD | 2,056 | 220 | 9.349 | 6,832 | 720 | 9.492 | - | - | - |
| A (HKD)-MD1 | HKD | 2,056 | 173 | 93.129 | 6,797 | 562 | 94.881 | - | - | - |
| A (SGD Hgd)-MD1 | SGD | 2,041 | 301 | 9.109 | 9,962 | 1,426 | 9.424 | - | - | - |
| A-Acc | USD | 2,039 | 203 | 10.031 | 6,832 | 700 | 9.760 | - | - | - |
| C-Acc | USD | 25,195,559 | 2,496,200 | 10.094 | 24,431,807 | 2,496,200 | 9.788 | - | - | - |
| Z-Acc | USD | 2,041 | 202 | 10.121 | 6,859 | 700 | 9.798 | - | - | - |
| Invesco Sustainable Global High Income Fund (USD)^Δ | | | | | | | | | | |
| A (EUR)-AD | EUR | 2,376,034 | 227,636 | 9.634 | 2,470,100 | 242,960 | 9.584 | 2,734,166 | 244,480 | 9.986 |
| A (EUR Hgd)-AD | EUR | 1,227,620 | 164,801 | 6.875 | 1,491,357 | 205,511 | 6.841 | 2,015,723 | 231,785 | 7.765 |
| A-MD | USD | 57,767,252 | 5,838,618 | 9.894 | 59,954,603 | 6,252,881 | 9.588 | 86,595,393 | 8,125,041 | 10.658 |
| A (EUR Hgd)-MD | EUR | 11,762,668 | 1,723,596 | 6.299 | 12,136,527 | 1,767,523 | 6.473 | 15,925,985 | 1,906,295 | 7.460 |
| A (HKD)-MD | HKD | 2,788,470 | 279,823 | 77.996 | 2,574,046 | 256,725 | 78.703 | 3,453,680 | 307,791 | 87.683 |

¹ Invesco Net Zero Global Investment Grade Corporate Bond Fund launched on 1 June 2022.

¹ Invesco Sustainable China Bond Fund launched on 13 May 2022.

³ Effective 29 April 2022, Invesco Global High Income Fund changed its name to Invesco Sustainable Global High Income Fund.

Invesco Funds

Comparative Net Asset Values for the year ended 29 February 2024

| | | 29 February 2024 | | | 28 February 2023 | | | 28 February 2022 | | |
|---|-----|------------------|------------|-------------|------------------|------------|-------------|------------------|------------|-------------|
| | | Total NAV | Number | NAV per | Total NAV | Number | NAV per | Total NAV | Number | NAV per |
| | | in sub-fund | of Shares | Share in | in sub-fund | of Shares | Share in | in sub-fund | of Shares | Share in |
| | | currency | in issue | Share class | currency | in issue | Share class | currency | in issue | Share class |
| | | Total | | currency | Total | | currency | Total | | currency |
| Invesco Sustainable Global High Income Fund (USD)^{Δ3} (continued) | | | | | | | | | | |
| A (AUD Hgd)-MD1 | AUD | 244,829 | 62,460 | 6.032 | 245,197 | 60,015 | 6.070 | 352,599 | 68,801 | 7.103 |
| A-SD | USD | 59,919,917 | 5,786,470 | 10.355 | 61,655,941 | 6,010,100 | 10.259 | 76,418,905 | 6,720,197 | 11.372 |
| A (CHF Hgd)-Acc | CHF | 58,466 | 4,661 | 11.040 | 59,865 | 5,303 | 10.589 | 66,894 | 5,303 | 11.625 |
| A (EUR Hgd)-Acc | EUR | 4,836,281 | 209,893 | 21.267 | 5,442,672 | 257,041 | 19.961 | 7,111,020 | 291,372 | 21.792 |
| A (SEK Hgd)-Acc | SEK | 8,420 | 735 | 118.565 | 88,821 | 8,333 | 111.313 | 125,003 | 9,807 | 120.902 |
| B-SD | USD | 14,300 | 1,513 | 9.451 | 14,290 | 1,526 | 9.363 | 3,452 | 333 | 10.375 |
| C-MD1 | USD | 962,868 | 106,308 | 9.057 | 944,923 | 106,312 | 8.888 | - | - | - |
| C-Acc | USD | 4,340,053 | 171,106 | 25.365 | 3,694,194 | 158,917 | 23.246 | 4,668,734 | 189,825 | 24.595 |
| C-SD | USD | 6,935,723 | 643,558 | 10.777 | 24,196,993 | 2,267,035 | 10.673 | 32,790,895 | 2,769,969 | 11.838 |
| C (EUR Hgd)-Acc | EUR | 188,187 | 7,612 | 22.818 | 797,673 | 35,183 | 21.373 | 2,062,977 | 79,161 | 23.270 |
| I (EUR)-SD | EUR | 2,077 | 204 | 9.393 | 6,900 | 682 | 9.539 | - | - | - |
| I (EUR Hgd)-SD | EUR | 2,049 | 197 | 9.584 | 7,048 | 682 | 9.743 | - | - | - |
| R-Acc | USD | - | - | - | 7,232 | 700 | 10.331 | 7,723 | 700 | 11.032 |
| Z (EUR Hgd)-AD | EUR | 2,045 | 268 | 7.042 | 9,904 | 1,331 | 7.013 | 11,358 | 1,273 | 7.967 |
| Z-SD | USD | 269,726 | 32,939 | 8.189 | 262,807 | 32,397 | 8.112 | 563,751 | 62,681 | 8.994 |
| Z (EUR Hgd)-Acc | EUR | 109,929 | 9,816 | 10.336 | 69,275 | 6,762 | 9.658 | 111,845 | 9,515 | 10.496 |
| Invesco Sustainable Multi-Sector Credit Fund (EUR)³ | | | | | | | | | | |
| A-AD | EUR | 2,142,385 | 265,440 | 8.071 | 2,151,667 | 265,440 | 8.106 | 2,335,735 | 260,440 | 8.968 |
| A-QD | EUR | 2,056,792 | 268,702 | 7.655 | 2,064,029 | 264,863 | 7.793 | 2,788,206 | 316,591 | 8.807 |
| A-Acc | EUR | 9,124,667 | 2,949,665 | 3.093 | 10,101,355 | 3,455,887 | 2.923 | 13,539,788 | 4,310,276 | 3.141 |
| C-Acc | EUR | 256,050 | 76,316 | 3.355 | 137,128 | 43,406 | 3.159 | 240,341 | 71,038 | 3.383 |
| C (USD Hgd)-QD | USD | 349,798 | 39,309 | 9.641 | 325,719 | 35,912 | 9.621 | 342,952 | 36,316 | 10.576 |
| C (GBP Hgd)-Acc | GBP | - | - | - | - | - | - | 4,173 | 335 | 10.423 |
| C (USD Hgd)-Acc | USD | 52,568 | 4,358 | 13.070 | 73,907 | 6,499 | 12.063 | 9,738 | 867 | 12.574 |
| E-QD | EUR | 2,088,097 | 272,968 | 7.650 | 1,810,509 | 232,477 | 7.788 | 2,182,232 | 247,952 | 8.801 |
| E-Acc | EUR | 4,800,105 | 1,628,234 | 2.948 | 5,238,131 | 1,875,760 | 2.793 | 6,461,607 | 2,147,650 | 3.009 |
| I-Acc | EUR | 8,576,312 | 2,352,022 | 3.646 | 8,023,617 | 2,352,022 | 3.411 | 19,328,881 | 5,324,547 | 3.630 |
| I (GBP Hgd)-Acc | GBP | 1,903 | 144 | 11.285 | 6,946 | 585 | 10.423 | - | - | - |
| R-Acc | EUR | 2,518,365 | 253,307 | 9.942 | 2,576,963 | 272,403 | 9.460 | 3,244,367 | 316,886 | 10.238 |
| S-AD | EUR | - | - | - | 6,475 | 805 | 8.046 | 6,915 | 776 | 8.906 |
| S (GBP Hgd)-QD | GBP | 2,059 | 201 | 8.762 | 8,737 | 871 | 8.802 | 12,625,356 | 1,093,646 | 9.652 |
| S (GBP Hgd)-Acc | GBP | 15,284,347 | 1,219,479 | 10.734 | 11,834,873 | 1,041,810 | 9.963 | 18,257,781 | 1,452,055 | 10.513 |
| Z-Acc | EUR | 1,346,334 | 133,314 | 10.099 | 1,338,450 | 140,926 | 9.498 | 451,403 | 44,430 | 10.160 |
| Z (GBP Hgd)-Acc | GBP | 6,079 | 494 | 10.539 | 5,537 | 496 | 9.794 | 62 | 5 | 10.338 |
| Invesco UK Investment Grade Bond Fund (GBP) | | | | | | | | | | |
| A-QD | GBP | 33,380,274 | 40,820,849 | 0.818 | 36,028,749 | 43,994,874 | 0.819 | 47,619,515 | 46,030,769 | 1.035 |
| C-Acc | GBP | 4,230 | 480 | 8.819 | 7,766 | 907 | 8.562 | 17,753 | 1,678 | 10.579 |
| C-QD | GBP | 2,404,147 | 273,766 | 8.782 | 894,299 | 101,670 | 8.796 | 1,116,213 | 100,458 | 11.111 |
| Z-QD | GBP | 884,442 | 97,836 | 9.040 | 1,567,590 | 173,136 | 9.054 | 1,107,295 | 96,808 | 11.438 |
| Z-Acc | GBP | 20,364 | 2,375 | 8.575 | 18,875 | 2,268 | 8.320 | 22,102 | 2,151 | 10.274 |
| Invesco USD Ultra-Short Term Debt Fund (USD) | | | | | | | | | | |
| A-Acc | USD | 41,452,111 | 416,445 | 99.538 | 37,924,770 | 402,199 | 94.294 | 60,629,800 | 654,374 | 92.653 |
| C-Acc | USD | 35,663,969 | 342,160 | 104.232 | 23,303,934 | 236,297 | 98.621 | 57,031,771 | 589,179 | 96.799 |
| E-Acc | USD | 2,658,343 | 240,847 | 11.037 | 5,436,275 | 519,401 | 10.466 | 270,895 | 26,317 | 10.294 |
| I (EUR)-Acc | EUR | 2,033 | 180 | 10.399 | 6,966 | 655 | 10.027 | - | - | - |
| I-Gross-MD | USD | 2,056 | 203 | 10.109 | 7,456 | 748 | 9.969 | 7,302 | 733 | 9.957 |
| Z-Acc | USD | 571,454 | 50,339 | 11.352 | 58,807 | 5,476 | 10.739 | 65,074 | 6,176 | 10.536 |
| Invesco US High Yield Bond Fund (USD) | | | | | | | | | | |
| A (EUR Hgd)-AD | EUR | 2,980,399 | 385,811 | 7.130 | 2,795,602 | 368,631 | 7.149 | 2,870,493 | 312,138 | 8.211 |
| A-MD | USD | 14,577,154 | 1,912,966 | 7.620 | 15,988,925 | 2,145,877 | 7.451 | 20,170,955 | 2,405,790 | 8.384 |
| A (HKD)-MD | HKD | 658,798 | 65,016 | 79.309 | 110,533 | 10,615 | 81.735 | 98,738 | 8,396 | 91.894 |
| A-Acc | USD | 2,333,211 | 160,535 | 14.534 | 2,337,620 | 173,979 | 13.436 | 2,553,524 | 177,676 | 14.372 |
| A (EUR Hgd)-Acc | EUR | 577,751 | 43,913 | 12.143 | 635,505 | 52,238 | 11.469 | 1,231,174 | 86,987 | 12.638 |
| A (SEK Hgd)-Acc | SEK | 1,995 | 206 | 100.064 | - | - | - | - | - | - |
| C-Acc | USD | 74,883 | 5,333 | 14.040 | 11,127 | 862 | 12.909 | 9,612 | 700 | 13.732 |
| C-MD | USD | 2,136 | 269 | 7.932 | 275,652 | 33,874 | 8.138 | 293,251 | 31,908 | 9.190 |
| C (GBP Hgd)-Acc | GBP | - | - | - | 7,750 | 704 | 9.097 | 9,288 | 704 | 9.845 |
| E (EUR)-Acc | EUR | 1,382,126 | 80,693 | 15.809 | 1,465,401 | 92,082 | 15.002 | 2,085,067 | 121,879 | 15.275 |
| R-Acc | USD | 2,614,333 | 195,186 | 13.394 | 2,797,845 | 224,373 | 12.470 | 3,315,231 | 246,822 | 13.432 |
| Z-Acc | USD | 2,070 | 175 | 11.797 | 7,580 | 700 | 10.829 | 8,049 | 700 | 11.499 |
| Invesco US Investment Grade Corporate Bond Fund (USD) | | | | | | | | | | |
| A (EUR Hgd)-AD | EUR | 931,023 | 102,930 | 8.348 | 1,051,748 | 117,469 | 8.440 | 1,416,346 | 128,531 | 9.839 |
| A-Acc | USD | 3,526,765 | 303,760 | 11.610 | 3,382,931 | 304,967 | 11.093 | 1,637,388 | 133,614 | 12.255 |
| A (EUR Hgd)-Acc | EUR | 1,393,350 | 129,940 | 9.897 | 1,093,468 | 106,647 | 9.666 | 1,582,060 | 128,337 | 11.007 |
| C-Acc | USD | 3,296,890 | 277,699 | 11.872 | 4,180,616 | 369,677 | 11.309 | 25,626,015 | 2,056,883 | 12.459 |
| C (GBP Hgd)-Acc | GBP | 2,051 | 158 | 10.272 | 989,923 | 83,152 | 9.843 | 605,202 | 40,978 | 11.026 |
| E (EUR)-Acc | EUR | 421,919 | 33,591 | 11.593 | 418,826 | 34,814 | 11.341 | 368,148 | 27,631 | 11.897 |

³ Effective 29 April 2022, Invesco Global High Income Fund changed its name to Invesco Sustainable Global High Income Fund and Invesco Active Multi-Sector Credit Fund changed its name to Invesco Sustainable Multi-Sector Credit Fund.

Invesco Funds

Comparative Net Asset Values for the year ended 29 February 2024

| | | 29 February 2024 | | | 28 February 2023 | | | 28 February 2022 | | |
|--|-----|---|---------------------------------|---|---|---------------------------------|---|---|---------------------------------|---|
| | | Total NAV in sub-fund currency Total | Number of Shares in issue | NAV per Share in Share class currency | Total NAV in sub-fund currency Total | Number of Shares in issue | NAV per Share in Share class currency | Total NAV in sub-fund currency Total | Number of Shares in issue | NAV per Share in Share class currency |
| Invesco US Investment Grade Corporate Bond Fund (USD) (continued) | | | | | | | | | | |
| E (EUR Hgd)-Acc | EUR | 1,020,819 | 97,757 | 9.638 | 940,457 | 93,941 | 9.438 | 945,765 | 78,381 | 10.774 |
| R-Acc | USD | 731,464 | 66,214 | 11.047 | 866,379 | 81,513 | 10.629 | 1,177,759 | 99,602 | 11.825 |
| R (EUR Hgd)-Acc | EUR | 352,531 | 36,047 | 9.026 | 385,579 | 40,938 | 8.879 | 663,562 | 58,168 | 10.186 |
| S (EUR Hgd)-AD | EUR | 103,774 | 11,412 | 8.393 | 98,753 | 10,970 | 8.487 | 117,994 | 10,644 | 9.898 |
| Z-Acc | USD | 545,618 | 45,446 | 12.006 | 868,438 | 76,052 | 11.419 | 4,430,436 | 352,787 | 12.558 |
| Z (GBP Hgd)-Acc | GBP | 34,497 | 2,680 | 10.175 | 13,878 | 1,174 | 9.771 | 17,195 | 1,174 | 10.932 |
| Invesco Asia Asset Allocation Fund (USD) | | | | | | | | | | |
| A (EUR)-AD | EUR | 1,330,872 | 150,702 | 8.151 | 2,231,119 | 250,884 | 8.383 | 2,497,351 | 232,302 | 9.599 |
| A (EUR Hgd)-AD | EUR | 385,426 | 65,524 | 5.429 | 638,060 | 107,685 | 5.586 | 668,807 | 85,342 | 6.997 |
| A-MD | USD | 3,030,685 | 434,184 | 6.980 | 3,697,840 | 524,824 | 7.046 | 5,291,701 | 619,302 | 8.545 |
| A-Fix-MD | USD | 91,873 | 12,800 | 7.178 | 116,731 | 16,000 | 7.296 | 142,711 | 16,000 | 8.919 |
| A (HKD)-MD | HKD | 350,234 | 41,928 | 65.381 | 127,940 | 15,175 | 66.179 | 1,540,956 | 150,733 | 79.887 |
| A (RMB Hgd)-MD | CNH | 1,991 | 185 | 77.574 | 114,652 | 9,895 | 80.625 | 316,317 | 20,215 | 98.796 |
| A-MD1 | USD | 9,960,931 | 1,947,945 | 5.114 | 10,531,486 | 1,935,958 | 5.440 | 19,830,693 | 2,819,946 | 7.032 |
| A (AUD Hgd)-MD1 | AUD | 2,543,867 | 945,986 | 4.138 | 4,653,531 | 1,536,685 | 4.499 | 3,918,855 | 912,962 | 5.949 |
| A (CAD Hgd)-MD1 | CAD | 703,957 | 216,549 | 4.416 | 896,894 | 256,682 | 4.740 | 1,279,671 | 263,475 | 6.193 |
| A (HKD)-MD1 | HKD | 1,270,751 | 155,932 | 63.785 | 1,714,491 | 198,481 | 67.805 | 2,514,207 | 226,629 | 86.692 |
| A (NZD Hgd)-MD1 | NZD | 314,016 | 121,543 | 4.248 | 355,703 | 126,845 | 4.552 | 602,273 | 150,188 | 5.956 |
| A-QD | USD | 29,050,160 | 2,661,735 | 10.914 | 34,571,810 | 3,138,467 | 11.016 | 47,908,991 | 3,590,907 | 13.342 |
| A (HKD)-QD | HKD | 14,157,818 | 1,291,817 | 85.780 | 17,360,548 | 1,569,435 | 86.829 | 24,350,714 | 1,817,501 | 104.696 |
| A-Acc | USD | 55,760,103 | 2,658,355 | 20.975 | 76,024,252 | 3,643,802 | 20.864 | 107,400,857 | 4,295,729 | 25.002 |
| A (CZK Hgd)-Acc | CZK | 16,818 | 1,513 | 260.248 | 12,542 | 1,084 | 256.762 | - | - | - |
| A (EUR Hgd)-Acc | EUR | 4,589,710 | 423,098 | 10.012 | 5,320,474 | 492,927 | 10.175 | 7,115,504 | 502,948 | 12.632 |
| C-Acc | USD | 3,295,447 | 142,878 | 23.065 | 3,398,724 | 148,961 | 22.816 | 4,446,471 | 163,525 | 27.191 |
| C-MD | USD | 225,697 | 28,801 | 7.836 | 223,785 | 28,293 | 7.910 | 271,701 | 28,325 | 9.592 |
| C (EUR Hgd)-Acc | EUR | 322,037 | 21,184 | 14.031 | 1,218,042 | 80,939 | 14.187 | 1,916,306 | 97,727 | 17.509 |
| E (EUR)-Acc | EUR | 19,605,800 | 1,229,237 | 14.721 | 23,775,987 | 1,491,154 | 15.031 | 31,214,661 | 1,625,503 | 17.146 |
| I-MD1 | USD | 3,139 | 402 | 7.817 | 7,026 | 868 | 8.094 | - | - | - |
| I (HKD)-MD1 | HKD | 2,046 | 205 | 78.221 | 5,923 | 572 | 81.262 | - | - | - |
| I (RMB Hgd)-MD1 | CNH | 2,010 | 197 | 73.485 | 5,353 | 472 | 78.968 | - | - | - |
| R-Acc | USD | 3,232,451 | 358,564 | 9.015 | 4,024,260 | 445,628 | 9.031 | 5,394,962 | 495,056 | 10.898 |
| S-Acc | USD | 2,666,201 | 305,854 | 8.717 | 1,691,633 | 196,900 | 8.591 | 7,137 | 700 | 10.195 |
| S (EUR Hgd)-Acc | EUR | 2,317,581 | 287,411 | 7.442 | 857,118 | 107,828 | 7.494 | 8,774 | 850 | 9.219 |
| Z-Acc | USD | 12,712 | 1,499 | 8.482 | 1,785,619 | 213,219 | 8.375 | 5,003,421 | 502,418 | 9.959 |
| Z (EUR Hgd)-Acc | EUR | 34,190 | 3,874 | 8.146 | 2,203,288 | 252,271 | 8.233 | 4,429,881 | 389,972 | 10.143 |
| Invesco Global Income Fund (EUR) | | | | | | | | | | |
| A-Gross-AD | EUR | 21,653,988 | 2,111,283 | 10.256 | 21,782,574 | 2,184,224 | 9.973 | 26,011,743 | 2,448,631 | 10.623 |
| A (CZK Hgd)-Gross-AD | CZK | 31,200 | 2,285 | 346.233 | 41,448 | 2,998 | 325.609 | 39,126 | 2,966 | 329.705 |
| A-MD1 | EUR | 1,849 | 184 | 10.047 | - | - | - | - | - | - |
| A (AUD Hgd)-MD1 | AUD | 235,282 | 38,658 | 10.147 | 10,626 | 1,709 | 9.800 | 10,948 | 1,636 | 10.385 |
| A (GBP Hgd)-MD1 | GBP | 1,850 | 158 | 10.049 | - | - | - | - | - | - |
| A (HKD Hgd)-MD1 | HKD | 1,844 | 156 | 100.468 | - | - | - | - | - | - |
| A (RMB Hgd)-MD1 | CNH | 1,849 | 144 | 100.445 | - | - | - | - | - | - |
| A (SGD Hgd)-MD1 | SGD | 219,020 | 30,545 | 10.452 | 10,964 | 1,555 | 10.086 | 10,355 | 1,496 | 10.525 |
| A (USD Hgd)-MD1 | USD | 1,879,655 | 194,228 | 10.485 | 830,076 | 88,183 | 9.985 | 906,525 | 97,273 | 10.437 |
| A-Gross-QD | EUR | 261,382,072 | 26,515,354 | 9.858 | 245,374,607 | 25,470,535 | 9.634 | 266,810,289 | 25,801,388 | 10.341 |
| A (USD Hgd)-Gross-QD | USD | 6,443,350 | 602,001 | 11.597 | 6,164,531 | 589,045 | 11.101 | 7,725,969 | 750,515 | 11.529 |
| A-Acc | EUR | 329,959,488 | 22,632,540 | 14.579 | 321,728,449 | 23,868,643 | 13.479 | 363,231,899 | 26,278,078 | 13.823 |
| A (AUD Hgd)-Acc | AUD | 1,895 | 263 | 12.022 | 10,635 | 1,513 | 11.079 | 10,957 | 1,513 | 11.242 |
| A (CHF Hgd)-Acc | CHF | 301,611 | 24,296 | 11.838 | 676,296 | 60,098 | 11.197 | 670,841 | 60,060 | 11.529 |
| A (CZK Hgd)-Acc | CZK | 238,162 | 14,808 | 407.837 | 221,283 | 14,240 | 365.937 | 210,059 | 14,713 | 356.865 |
| A (SGD Hgd)-Acc | SGD | 1,915 | 227 | 12.287 | 10,976 | 1,384 | 11.345 | 10,367 | 1,384 | 11.387 |
| A (USD)-Acc | USD | 1,918 | 196 | 10.606 | - | - | - | - | - | - |
| A (USD Hgd)-Acc | USD | 13,593,713 | 860,948 | 17.107 | 13,303,741 | 910,743 | 15.495 | 10,300,890 | 749,832 | 15.385 |
| C-Acc | EUR | 15,208,322 | 993,665 | 15.305 | 21,835,718 | 1,551,650 | 14.073 | 19,454,274 | 1,355,497 | 14.352 |
| C (USD Hgd)-QD | USD | 775,498 | 63,585 | 13.214 | 390,883 | 33,310 | 12.448 | 304,643 | 26,827 | 12.718 |
| C (USD)-Acc | USD | 1,922 | 196 | 10.648 | - | - | - | - | - | - |
| C (USD Hgd)-Acc | USD | 641,052 | 38,654 | 17.968 | 615,675 | 40,348 | 16.187 | 396,595 | 27,789 | 15.983 |
| E-Gross-QD | EUR | 210,528,268 | 22,376,493 | 9.408 | 228,580,848 | 24,735,486 | 9.241 | 266,806,830 | 26,764,950 | 9.969 |
| E-Acc | EUR | 333,404,327 | 23,957,591 | 13.916 | 362,146,054 | 28,005,826 | 12.931 | 429,791,890 | 32,252,770 | 13.326 |
| I-Gross-QD | EUR | 1,996 | 191 | 10.466 | 7,188 | 714 | 10.063 | 56,850,809 | 5,348,078 | 10.630 |
| R-Gross-QD | EUR | 128,652,759 | 13,933,398 | 9.233 | 119,796,251 | 13,182,198 | 9.088 | 130,106,733 | 13,244,145 | 9.824 |
| R-Acc | EUR | 18,816,986 | 1,602,882 | 11.739 | 16,076,764 | 1,470,844 | 10.930 | 17,566,379 | 1,556,375 | 11.287 |
| R (USD Hgd)-Acc | USD | 2,662,237 | 214,050 | 13.475 | 1,646,666 | 142,098 | 12.293 | 2,591,411 | 236,234 | 12.285 |
| S-Gross-QD | EUR | 1,993 | 193 | 10.328 | 7,243 | 725 | 9.996 | 7,353 | 692 | 10.630 |
| S-Acc | EUR | 85,827,998 | 6,792,345 | 12.636 | 22,864,583 | 1,975,224 | 11.576 | 7,278 | 619 | 11.762 |
| Z (AUD Hgd)-MD1 | AUD | 1,937 | 308 | 10.470 | 10,859 | 1,707 | 10.028 | 11,106 | 1,635 | 10.541 |
| Z (SGD Hgd)-MD1 | SGD | 1,962 | 265 | 10.794 | 11,206 | 1,553 | 10.322 | 10,507 | 1,495 | 10.686 |
| Z (USD Hgd)-MD1 | USD | 913,294 | 91,468 | 10.818 | 471,468 | 48,923 | 10.223 | 462,452 | 48,866 | 10.599 |
| Z-Acc | EUR | 20,280,454 | 1,600,235 | 12.673 | 43,977,288 | 3,780,966 | 11.631 | 71,718,025 | 6,057,006 | 11.841 |
| Z-Gross-AD | EUR | 10,082,360 | 919,464 | 10.965 | 10,394,457 | 982,229 | 10.583 | 14,001,111 | 1,251,341 | 11.189 |
| Z (AUD Hgd)-Acc | AUD | 1,899 | 256 | 12.377 | 10,868 | 1,513 | 11.322 | 11,116 | 1,513 | 11.405 |
| Z (CHF Hgd)-Acc | CHF | 1,900 | 147 | 12.314 | 11,646 | 1,002 | 11.561 | 11,474 | 1,002 | 11.814 |
| Z (SGD Hgd)-Acc | SGD | 1,921 | 221 | 12.662 | 11,218 | 1,384 | 11.595 | 10,519 | 1,384 | 11.554 |
| Z (USD Hgd)-Acc | USD | 12,850 | 1,059 | 13.148 | 11,140 | 1,000 | 11.817 | 10,399 | 1,000 | 11.647 |

Invesco Funds

Comparative Net Asset Values for the year ended 29 February 2024

| | | 29 February 2024 | | | 28 February 2023 | | | 28 February 2022 | | |
|---|-----|---|---------------------------------|---|---|---------------------------------|---|---|---------------------------------|---|
| | | Total NAV in sub-fund currency Total | Number of Shares in issue | NAV per Share in Share class currency | Total NAV in sub-fund currency Total | Number of Shares in issue | NAV per Share in Share class currency | Total NAV in sub-fund currency Total | Number of Shares in issue | NAV per Share in Share class currency |
| Invesco Pan European High Income Fund (EUR)[†] | | | | | | | | | | |
| A-AD | EUR | 44,741,043 | 3,315,864 | 13.493 | 50,223,809 | 3,805,140 | 13.199 | 58,069,162 | 4,178,946 | 13.896 |
| A-MD1 | EUR | 186,833,173 | 23,745,549 | 7.868 | 178,725,565 | 22,768,550 | 7.850 | 271,201,008 | 31,579,788 | 8.588 |
| A (AUD Hgd)-MD1 | AUD | 2,397,525 | 493,084 | 8.107 | 2,568,341 | 503,818 | 8.034 | 3,529,047 | 633,542 | 8.646 |
| A (CAD Hgd)-MD1 | CAD | 503,471 | 86,574 | 8.559 | 951,669 | 163,062 | 8.399 | 1,266,060 | 202,759 | 8.917 |
| A (HKD Hgd)-MD1 | HKD | 1,917 | 195 | 83.179 | 4,556 | 463 | 81.940 | 4,369 | 438 | 87.359 |
| A (NZD Hgd)-MD1 | NZD | 286,556 | 61,526 | 8.296 | 395,904 | 84,048 | 8.111 | 903,722 | 173,467 | 8.666 |
| A (USD Hgd)-MD1 | USD | 59,506,486 | 7,102,446 | 9.078 | 75,533,673 | 9,059,369 | 8.844 | 127,764,644 | 15,312,735 | 9.344 |
| A-QD | EUR | 1,040,807,276 | 76,001,404 | 13.695 | 1,079,870,146 | 80,103,443 | 13.481 | 1,252,595,620 | 87,499,972 | 14.315 |
| A-Gross-QD | EUR | 7,619,418 | 881,705 | 8.642 | 7,936,439 | 917,993 | 8.645 | 10,221,640 | 1,095,347 | 9.332 |
| A-Acc | EUR | 1,913,328,155 | 78,406,198 | 24.403 | 1,984,826,418 | 86,293,739 | 23.001 | 2,412,487,441 | 101,996,604 | 23.653 |
| A (CHF Hgd)-Acc | CHF | 39,165,660 | 3,088,816 | 12.091 | 35,633,252 | 3,042,479 | 11.654 | 35,678,427 | 3,058,519 | 12.040 |
| A (CZK Hgd)-Acc | CZK | 351,679 | 23,874 | 373.541 | 416,285 | 28,687 | 341.734 | 369,049 | 27,636 | 333.784 |
| A (USD Hgd)-Acc | USD | 26,463,796 | 1,906,257 | 15.041 | 29,868,985 | 2,278,685 | 13.905 | 36,485,692 | 2,942,329 | 13.888 |
| B-Acc | EUR | 83,151,973 | 7,079,322 | 11.746 | 102,428,442 | 9,169,781 | 11.170 | 134,470,199 | 11,604,675 | 11.588 |
| C (CHF Hgd)-Gross-AD | CHF | 1,502,498 | 161,005 | 8.899 | 1,015,224 | 112,254 | 8.999 | 1,112,952 | 119,454 | 9.617 |
| C-Acc | EUR | 282,483,231 | 10,656,702 | 26.508 | 409,640,581 | 16,486,379 | 24.847 | 467,314,653 | 18,389,970 | 25.411 |
| C-Gross-QD | EUR | 5,096,649 | 587,753 | 8.671 | 8,324,015 | 964,910 | 8.627 | 12,074,355 | 1,303,921 | 9.260 |
| C (CHF Hgd)-Acc | CHF | 224,382 | 17,693 | 12.093 | 326,598 | 28,033 | 11.593 | 546,097 | 47,313 | 11.913 |
| C (USD Hgd)-Acc | USD | 711,719 | 51,566 | 14.954 | 944,828 | 72,884 | 13.751 | 49,297,145 | 4,042,402 | 13.658 |
| E-Acc | EUR | 1,234,752,007 | 55,432,211 | 22.275 | 1,323,916,870 | 62,739,197 | 21.102 | 1,582,923,701 | 72,589,586 | 21.806 |
| I-MD | EUR | 29,918,206 | 2,845,594 | 10.514 | 7,279 | 704 | 10.343 | - | - | - |
| I-Acc | EUR | 1,896 | 173 | 10.967 | 6,632 | 652 | 10.173 | - | - | - |
| R-Acc | EUR | 548,473,986 | 33,534,246 | 16.356 | 557,041,483 | 35,878,396 | 15.526 | 625,134,500 | 38,883,311 | 16.077 |
| R (USD Hgd)-Acc | USD | 1,769,531 | 156,847 | 12.223 | 1,439,177 | 134,140 | 11.381 | 1,676,969 | 163,999 | 11.452 |
| S-Acc | EUR | 502,260,616 | 42,913,764 | 11.704 | 120,190,829 | 10,994,340 | 10.932 | 40,753,725 | 3,659,486 | 11.136 |
| Z-AD | EUR | 8,886,955 | 767,184 | 11.584 | 8,129,073 | 717,391 | 11.331 | 33,299,768 | 2,790,914 | 11.931 |
| Z (GBP Hgd)-AD | GBP | 94,968 | 6,885 | 11.814 | 176,910 | 13,588 | 11.419 | 152,474 | 10,754 | 11.855 |
| Z-QD | EUR | 14,661,963 | 1,562,984 | 9.381 | 10,786,828 | 1,168,167 | 9.234 | 10,134,097 | 1,033,454 | 9.806 |
| Z-Acc | EUR | 192,311,466 | 16,280,774 | 11.812 | 398,671,898 | 36,070,318 | 11.053 | 489,046,349 | 43,344,009 | 11.283 |
| Z (USD Hgd)-Acc | USD | 644,127 | 46,123 | 15.131 | 628,828 | 48,027 | 13.889 | 691,003 | 56,160 | 13.780 |
| Invesco Sustainable Allocation Fund (EUR)³ | | | | | | | | | | |
| A-AD | EUR | 1,627,223 | 132,199 | 12.309 | 1,797,320 | 161,940 | 11.099 | 897,464 | 78,328 | 11.458 |
| A-MD1 | EUR | 2,012 | 205 | 9.798 | 5,850 | 646 | 9.052 | 6,038 | 625 | 9.655 |
| A (HKD Hgd)-MD1 | HKD | 2,037 | 173 | 99.933 | 8,957 | 813 | 91.737 | 8,620 | 781 | 96.628 |
| A (USD Hgd)-MD1 | USD | 2,045 | 217 | 10.190 | 9,136 | 1,048 | 9.250 | 8,683 | 1,006 | 9.665 |
| A-Acc | EUR | 31,004,215 | 2,500,939 | 12.397 | 24,614,053 | 2,217,066 | 11.102 | 2,820,548 | 246,093 | 11.461 |
| A (USD Hgd)-Acc | USD | 2,026 | 199 | 11.059 | 9,135 | 1,000 | 9.691 | 8,683 | 1,000 | 9.725 |
| C-Acc | EUR | 6,532,383 | 512,633 | 12.743 | 21,724,976 | 1,912,574 | 11.359 | 13,917,815 | 1,191,605 | 11.680 |
| C (USD Hgd)-Acc | USD | 2,026 | 191 | 11.471 | - | - | - | - | - | - |
| E-Acc | EUR | 7,052,605 | 581,575 | 12.127 | 5,979,750 | 549,000 | 10.892 | 2,207,814 | 195,780 | 11.277 |
| R-Acc | EUR | 3,204,939 | 269,548 | 11.890 | 2,523,702 | 235,441 | 10.719 | 1,840,758 | 165,224 | 11.141 |
| R (USD Hgd)-Acc | USD | 2,021 | 192 | 11.432 | - | - | - | - | - | - |
| S-Acc | EUR | 4,910,063 | 461,784 | 10.633 | 5,892 | 622 | 9.469 | 6,047 | 622 | 9.718 |
| Z-Acc | EUR | 2,652,742 | 206,640 | 12.838 | 7,261,762 | 634,822 | 11.439 | 39,430 | 3,356 | 11.750 |
| Z (USD Hgd)-Acc | USD | 2,026 | 191 | 11.475 | - | - | - | - | - | - |
| Invesco Sustainable Global Income Fund (EUR)¹ | | | | | | | | | | |
| A-AD | EUR | 9,251,787 | 837,612 | 11.045 | 3,320,533 | 334,468 | 9.928 | - | - | - |
| A (USD)-AD | USD | 637,123 | 61,280 | 11.265 | 537,196 | 57,460 | 9.917 | - | - | - |
| A-Gross-QD | EUR | 11,019,284 | 1,040,037 | 10.595 | 5,614,155 | 565,505 | 9.928 | - | - | - |
| A-Acc | EUR | 3,387,644 | 305,196 | 11.100 | 2,916,402 | 293,763 | 9.928 | - | - | - |
| A (CHF Hgd)-Acc | CHF | 1,926 | 173 | 10.591 | - | - | - | - | - | - |
| A (CZK Hgd)-Acc | CZK | 1,113,437 | 81,636 | 345.863 | 1,080,588 | 84,815 | 300.035 | - | - | - |
| A (GBP Hgd)-Acc | GBP | 1,967 | 158 | 10.687 | - | - | - | - | - | - |
| A (SEK Hgd)-Acc | SEK | 1,983 | 209 | 106.411 | - | - | - | - | - | - |
| A (USD)-Acc | USD | 820,519 | 78,509 | 11.324 | 643,426 | 68,824 | 9.917 | - | - | - |
| A (USD Hgd)-Acc | USD | 1,971 | 200 | 10.700 | - | - | - | - | - | - |
| C-Acc | EUR | 1,951 | 183 | 10.672 | - | - | - | - | - | - |
| C (CHF Hgd)-Acc | CHF | 1,929 | 173 | 10.605 | - | - | - | - | - | - |
| C (GBP Hgd)-Acc | GBP | 1,970 | 158 | 10.702 | - | - | - | - | - | - |
| C (USD Hgd)-Acc | USD | 1,973 | 200 | 10.715 | - | - | - | - | - | - |
| E-Acc | EUR | 1,946 | 183 | 10.643 | - | - | - | - | - | - |
| I (CAD Hgd)-AD | CAD | 1,971 | 271 | 10.723 | - | - | - | - | - | - |
| R-Acc | EUR | 1,945 | 183 | 10.638 | - | - | - | - | - | - |
| R (USD Hgd)-Acc | USD | 1,967 | 200 | 10.681 | - | - | - | - | - | - |
| S-Acc | EUR | 1,953 | 174 | 11.224 | 6,507 | 654 | 9.947 | - | - | - |
| S (USD Hgd)-Acc | USD | 1,975 | 200 | 10.723 | - | - | - | - | - | - |
| Z-AD | EUR | 1,952 | 183 | 10.677 | - | - | - | - | - | - |
| Z-Acc | EUR | 1,952 | 174 | 11.199 | 6,504 | 654 | 9.942 | - | - | - |
| Z-Gross-AD | EUR | 1,952 | 176 | 11.084 | 6,504 | 654 | 9.942 | - | - | - |
| Z (CHF Hgd)-Acc | CHF | 1,930 | 173 | 10.609 | - | - | - | - | - | - |
| Z (GBP Hgd)-Acc | GBP | 1,971 | 158 | 10.707 | - | - | - | - | - | - |
| Z (USD)-Acc | USD | 1,951 | 185 | 11.427 | 6,554 | 700 | 9.932 | - | - | - |
| Z (USD Hgd)-Acc | USD | 1,974 | 200 | 10.720 | - | - | - | - | - | - |

¹ Invesco Sustainable Global Income Fund launched on 15 December 2022.

³ Effective 18 March 2022, Invesco Global Conservative Fund merged into Invesco Sustainable Allocation Fund.

Invesco Funds

Comparative Net Asset Values for the year ended 29 February 2024

| | | 29 February 2024 | | | 28 February 2023 | | | 28 February 2022 | | |
|--|-----|------------------|------------|------------|------------------|------------|------------|------------------|------------|------------|
| | | Total NAV | Number | NAV per | Total NAV | Number | NAV per | Total NAV | Number | NAV per |
| | | in sub-fund | of Shares | Share in | in sub-fund | of Shares | Share in | in sub-fund | of Shares | Share in |
| | | currency | in issue | Share | currency | in issue | Share | currency | in issue | Share |
| | | Total | in issue | class | Total | in issue | class | Total | in issue | class |
| | | | | currency | | | currency | | | currency |
| Invesco Balanced-Risk Allocation Fund (EUR) | | | | | | | | | | |
| A-AD | EUR | 112,199,999 | 6,557,711 | 17.110 | 144,615,154 | 8,762,453 | 16.504 | 166,757,612 | 8,655,868 | 19.265 |
| A-Acc | EUR | 277,841,137 | 16,248,958 | 17.099 | 378,999,666 | 22,979,730 | 16.493 | 486,679,301 | 25,279,578 | 19.252 |
| A (CHF Hgd)-Acc | CHF | 1,812,574 | 154,726 | 11.171 | 2,191,582 | 198,050 | 11.011 | 2,610,528 | 207,949 | 12.957 |
| A (GBP Hgd)-Acc | GBP | 96,809 | 7,347 | 11.285 | 189,730 | 15,473 | 10.754 | 280,336 | 18,859 | 12.429 |
| A (SEK Hgd)-Acc | SEK | 29,581 | 2,792 | 118.765 | 27,388 | 2,642 | 114.830 | 37,016 | 2,931 | 134.178 |
| A (USD Hgd)-Acc | USD | 35,451,385 | 1,430,104 | 26.858 | 47,850,252 | 2,000,897 | 25.368 | 103,103,562 | 4,019,523 | 28.727 |
| C-Acc | EUR | 62,240,022 | 3,335,407 | 18.660 | 102,328,320 | 5,719,514 | 17.891 | 159,773,085 | 7,696,867 | 20.758 |
| C (CHF Hgd)-Acc | CHF | 419,467 | 33,700 | 11.869 | 785,202 | 67,164 | 11.633 | 2,980,418 | 226,011 | 13.611 |
| C (GBP Hgd)-Acc | GBP | 5,758,151 | 278,368 | 17.716 | 7,600,797 | 397,227 | 16.782 | 11,575,750 | 501,985 | 19.281 |
| C (JPY Hgd)-Acc | JPY | 38,586,866 | 5,049,841 | 1,241.677 | 56,459,359 | 6,622,871 | 1,237.043 | 71,995,195 | 6,458,126 | 1,442.592 |
| C (USD Hgd)-Acc | USD | 7,633,950 | 282,572 | 29.271 | 12,889,647 | 497,505 | 27.483 | 9,737,737 | 352,340 | 30.952 |
| E-Acc | EUR | 137,979,020 | 8,677,215 | 15.901 | 182,466,806 | 11,836,642 | 15.415 | 236,519,047 | 13,078,344 | 18.085 |
| I (AUD Hgd)-AD | AUD | 32,681,021 | 5,573,814 | 9.775 | 66,511,167 | 11,339,663 | 9.244 | - | - | - |
| I-Acc | EUR | 1,898 | 201 | 9.431 | 5,831 | 652 | 8.945 | - | - | - |
| PI1-Acc | EUR | 637,960 | 55,339 | 11.528 | 746,253 | 67,864 | 10.996 | 980,637 | 77,256 | 12.693 |
| PI1 (CHF Hgd)-Acc | CHF | 1,874 | 163 | 10.975 | 3,941 | 367 | 10.685 | 4,420 | 367 | 12.431 |
| PI1 (GBP Hgd)-Acc | GBP | 1,912 | 134 | 12.219 | 4,071 | 310 | 11.501 | 8,702 | 554 | 13.134 |
| PI1 (JPY Hgd)-Acc | JPY | 1,858 | 27 | 11,183.056 | 8,767 | 115 | 11,092.754 | 11,405 | 115 | 12,868.532 |
| PI1 (USD Hgd)-Acc | USD | 225,789,433 | 18,321,047 | 13.353 | 227,961,270 | 19,388,210 | 12.472 | 276,310,386 | 22,153,551 | 13.968 |
| R-Acc | EUR | 59,407,084 | 4,580,472 | 12.970 | 73,394,919 | 5,825,299 | 12.599 | 94,700,519 | 6,394,094 | 14.811 |
| R (USD Hgd)-Acc | USD | 568,511 | 53,038 | 11.613 | 774,196 | 74,363 | 11.044 | 545,256 | 48,475 | 12.597 |
| S-Acc | EUR | 114,235,130 | 9,074,931 | 12.588 | 109,938,814 | 9,138,051 | 12.031 | 11,896,534 | 854,657 | 13.920 |
| S (SGD Hgd)-Acc | SGD | - | - | - | - | - | - | 11,813 | 1,218 | 14.748 |
| S (USD Hgd)-Acc | USD | 1,917 | 143 | 14.485 | 16,207,048 | 1,269,107 | 13.547 | 30,974,766 | 2,282,458 | 15.198 |
| Z-AD | EUR | 2,088,832 | 189,781 | 11.007 | 6,370,080 | 604,544 | 10.537 | 9,999,324 | 818,917 | 12.210 |
| Z-Acc | EUR | 34,435,349 | 2,636,837 | 13.059 | 43,293,464 | 3,462,054 | 12.505 | 161,052,474 | 11,114,271 | 14.491 |
| Z (CHF Hgd)-Acc | CHF | 805,351 | 72,925 | 10.531 | 1,263,127 | 121,978 | 10.304 | 543,170 | 46,601 | 12.030 |
| Z (GBP Hgd)-Acc | GBP | 1,262,768 | 76,996 | 14.046 | 1,335,669 | 88,158 | 13.288 | 746,288 | 40,922 | 15.248 |
| Z (HKD Hgd)-Acc | HKD | 1,909 | 131 | 123.478 | 10,926 | 779 | 116.843 | 11,790 | 779 | 132.523 |
| Z (SGD Hgd)-Acc | SGD | 1,889 | 229 | 12.046 | 11,337 | 1,410 | 11.506 | 12,127 | 1,410 | 13.080 |
| Z (USD Hgd)-Acc | USD | 837,841 | 58,548 | 15.505 | 1,996,196 | 145,718 | 14.532 | 1,879,793 | 129,334 | 16.278 |
| Invesco Balanced-Risk Allocation 12% Fund (EUR)Δ³ | | | | | | | | | | |
| A-AD | EUR | 383,304 | 42,389 | 9.043 | 591,830 | 64,344 | 9.198 | 769,668 | 75,662 | 10.172 |
| A (GBP Hgd)-Acc | GBP | 1,902 | 160 | 10.203 | - | - | - | - | - | - |
| A-Acc | EUR | 8,312,683 | 829,130 | 10.026 | 10,920,956 | 1,070,898 | 10.198 | 16,628,367 | 1,474,316 | 11.279 |
| A (CHF Hgd)-Acc | CHF | 1,862 | 188 | 9.423 | 4,615 | 469 | 9.785 | 89,077 | 8,441 | 10.892 |
| A (USD Hgd)-Acc | USD | 3,381 | 313 | 11.694 | 10,300 | 937 | 11.665 | 10,563 | 937 | 12.630 |
| C-Acc | EUR | 202,943 | 19,229 | 10.554 | 218,368 | 20,464 | 10.671 | 324,477 | 27,658 | 11.732 |
| C (GBP Hgd)-Acc | GBP | 1,903 | 178 | 9.156 | 3,661 | 352 | 9.130 | 4,163 | 352 | 9.897 |
| C (USD Hgd)-Acc | USD | 2,865 | 297 | 10.450 | 9,757 | 1,000 | 10.350 | 9,947 | 1,000 | 11.140 |
| E-Acc | EUR | 2,200,423 | 252,866 | 8.702 | 3,232,000 | 363,294 | 8.896 | 5,215,855 | 527,463 | 9.889 |
| PI1-Acc | EUR | 1,888 | 185 | 10.195 | - | - | - | - | - | - |
| PI1 (CHF Hgd)-Acc | CHF | 1,867 | 177 | 10.083 | - | - | - | - | - | - |
| PI1 (GBP Hgd)-Acc | GBP | 1,907 | 159 | 10.264 | - | - | - | - | - | - |
| PI1 (JPY Hgd)-Acc | JPY | 1,853 | 30 | 9,994.365 | - | - | - | - | - | - |
| PI1 (USD Hgd)-Acc | USD | 1,911 | 201 | 10.300 | - | - | - | - | - | - |
| R-Acc | EUR | 5,881,880 | 622,104 | 9.455 | 7,661,903 | 791,151 | 9.685 | 9,664,955 | 896,063 | 10.786 |
| S-Acc | EUR | 3,882 | 450 | 8.622 | 5,194 | 599 | 8.676 | 5,693 | 599 | 9.510 |
| Z-Acc | EUR | 30,465 | 2,854 | 10.675 | 35,355 | 3,284 | 10.765 | 65,918 | 5,577 | 11.819 |
| Z (CHF Hgd)-Acc | CHF | 1,868 | 220 | 8.113 | 8,267 | 986 | 8.347 | 8,809 | 986 | 9.225 |
| Z (GBP Hgd)-Acc | GBP | 2,593 | 236 | 9.419 | 8,494 | 796 | 9.360 | 9,647 | 796 | 10.134 |
| Z (HKD Hgd)-Acc | HKD | 1,901 | 158 | 102.317 | - | - | - | - | - | - |
| Z (SGD Hgd)-Acc | SGD | 1,881 | 270 | 10.160 | - | - | - | - | - | - |
| Z (USD Hgd)-Acc | USD | 1,906 | 201 | 10.265 | - | - | - | - | - | - |
| Invesco Balanced-Risk Select Fund (EUR) | | | | | | | | | | |
| A-AD | EUR | 42,947,549 | 3,900,504 | 11.011 | 91,146,543 | 8,699,731 | 10.477 | 129,460,527 | 10,427,487 | 12.415 |
| A-Acc | EUR | 49,811,870 | 4,524,781 | 11.009 | 98,816,152 | 9,433,618 | 10.475 | 135,227,608 | 10,894,011 | 12.413 |
| A (CZK Hgd)-Acc | CZK | 122,877 | 10,983 | 283.699 | 125,038 | 11,245 | 261.852 | - | - | - |
| A (USD Hgd)-Acc | USD | 9,831,972 | 820,073 | 12.990 | 14,226,037 | 1,247,137 | 12.100 | 18,327,045 | 1,475,649 | 13.909 |
| C-Acc | EUR | 1,885 | 162 | 11.648 | 56,243 | 5,100 | 11.028 | 25,464,833 | 1,960,145 | 12.991 |
| E-Acc | EUR | 1,687,380 | 162,939 | 10.356 | 2,096,615 | 211,768 | 9.901 | 2,289,222 | 194,147 | 11.791 |
| R-Acc | EUR | 4,374,881 | 424,488 | 10.306 | 5,069,198 | 513,406 | 9.874 | 6,989,696 | 593,178 | 11.783 |
| Z-Acc | EUR | 184,288 | 15,644 | 11.780 | 225,529 | 20,273 | 11.125 | 1,787,073 | 136,493 | 13.093 |
| Invesco Global Targeted Returns Fund (EUR)*†Δ | | | | | | | | | | |
| A-AD | EUR | 12,135,131 | 1,249,564 | 9.711 | 14,528,014 | 1,534,121 | 9.470 | 17,074,580 | 1,840,544 | 9.277 |
| A-Acc | EUR | 33,594,724 | 3,221,792 | 10.427 | 41,941,184 | 4,190,223 | 10.009 | 51,424,711 | 5,338,335 | 9.633 |
| A (CHF Hgd)-Acc | CHF | 374,374 | 36,989 | 9.652 | 954,554 | 100,189 | 9.480 | 1,023,546 | 115,008 | 9.186 |
| A (GBP Hgd)-Acc | GBP | 251,745 | 19,959 | 10.802 | 282,194 | 24,186 | 10.233 | 304,796 | 26,259 | 9.705 |
| A (SEK Hgd)-Acc | SEK | 6,857 | 796 | 96.582 | 12,178 | 1,454 | 92.759 | 12,349 | 1,474 | 88.977 |
| A (USD Hgd)-Acc | USD | 630,242 | 56,553 | 12.074 | 2,134,556 | 199,092 | 11.373 | 2,308,876 | 241,861 | 10.691 |
| B-Acc | EUR | 740,302 | 81,490 | 9.085 | 634,249 | 72,045 | 8.804 | 1,486,430 | 173,822 | 8.551 |
| C-AD | EUR | - | - | - | 6,149 | 704 | 8.738 | 5,887 | 687 | 8.565 |
| C-Acc | EUR | 2,436,498 | 222,957 | 10.928 | 82,385,609 | 7,888,820 | 10.443 | 143,206,395 | 14,320,277 | 10.000 |
| C (AUD Hgd)-Acc | AUD | - | - | - | 7,316 | 1,076 | 10.714 | 7,025 | 1,076 | 10.131 |

Invesco Funds

Comparative Net Asset Values for the year ended 29 February 2024

| | 29 February 2024 | | | 28 February 2023 | | | 28 February 2022 | | | |
|--|--------------------------------|---------------------------|---------------------------------------|--------------------------------|---------------------------|---------------------------------------|--------------------------------|---------------------------|---------------------------------------|-----------|
| | Total NAV in sub-fund currency | Number of Shares in issue | NAV per Share in Share class currency | Total NAV in sub-fund currency | Number of Shares in issue | NAV per Share in Share class currency | Total NAV in sub-fund currency | Number of Shares in issue | NAV per Share in Share class currency | |
| Invesco Global Targeted Returns Fund (EUR)[†]Δ (continued) | | | | | | | | | | |
| C (CHF Hgd)-Acc | CHF | 1,846 | 192 | 9.176 | 886,941 | 98,500 | 8.960 | 883,062 | 105,500 | 8.639 |
| C (GBP Hgd)-Acc | GBP | 292,050 | 22,103 | 11.317 | 681,341 | 56,037 | 10.664 | 786,826 | 65,400 | 10.059 |
| C (USD Hgd)-Acc | USD | 219,259 | 19,723 | 12.044 | 1,112,353 | 104,452 | 11.297 | 1,573,881 | 166,827 | 10.566 |
| E-Acc | EUR | 26,881,726 | 2,732,581 | 9.837 | 32,102,227 | 3,378,907 | 9.501 | 37,540,921 | 4,081,258 | 9.198 |
| I (AUD Hgd)-Gross-AD | AUD | - | - | - | 8,789 | 1,467 | 9.440 | 346,581,653 | 58,894,772 | 9.134 |
| I (CAD Hgd)-AD | CAD | 1,889 | 278 | 10.012 | 78,410,334 | 11,697,064 | 9.647 | 104,155,405 | 16,096,944 | 9.240 |
| R-Acc | EUR | 20,411,529 | 2,094,491 | 9.745 | 23,961,928 | 2,543,308 | 9.422 | 27,299,282 | 2,989,706 | 9.131 |
| R (USD Hgd)-Acc | USD | 111,202 | 12,217 | 9.862 | 236,604 | 26,817 | 9.359 | 94,486 | 11,929 | 8.871 |
| S-Acc | EUR | 1,895 | 188 | 10.062 | 27,252,769 | 2,842,816 | 9.587 | 24,371,718 | 2,662,493 | 9.154 |
| S (USD Hgd)-Acc | USD | 4,717 | 439 | 11.647 | 30,186,634 | 2,939,139 | 10.895 | 34,668,026 | 3,820,836 | 10.162 |
| Z-AD | EUR | 938,951 | 107,501 | 8.734 | 915,372 | 107,501 | 8.515 | 897,207 | 107,501 | 8.346 |
| Z-Acc | EUR | 5,497,021 | 493,805 | 11.132 | 17,601,113 | 1,658,727 | 10.611 | 52,751,967 | 5,202,398 | 10.140 |
| Z (CHF Hgd)-Acc | CHF | 33,222 | 3,413 | 9.282 | 31,041 | 3,413 | 9.050 | 28,797 | 3,413 | 8.709 |
| Z (GBP Hgd)-Acc | GBP | 4,035,171 | 319,576 | 10.814 | 5,974,206 | 515,100 | 10.172 | 7,420,220 | 647,760 | 9.578 |
| Z (USD Hgd)-Acc | USD | 4,978,514 | 466,427 | 11.565 | 4,783,004 | 468,802 | 10.824 | 4,981,972 | 552,070 | 10.107 |
| Invesco Global Targeted Returns Select Fund (EUR)² | | | | | | | | | | |
| A-AD | EUR | - | - | - | 3,765,543 | 436,326 | 8.630 | 4,815,509 | 566,358 | 8.503 |
| A (USD Hgd)-AD | USD | - | - | - | 125,009 | 13,690 | 9.687 | 201,367 | 24,219 | 9.312 |
| A-Acc | EUR | - | - | - | 628,021 | 70,045 | 8.966 | 605,627 | 69,689 | 8.690 |
| C-Acc | EUR | - | - | - | 6,153 | 663 | 9.286 | 919,964 | 102,663 | 8.961 |
| C (JPY Hgd)-Acc | JPY | - | - | - | 35,809,672 | 556,697 | 9,334.198 | 72,433,519 | 1,035,758 | 9,049.565 |
| E-Acc | EUR | - | - | - | 148,115 | 17,391 | 8.517 | 140,287 | 16,892 | 8.305 |
| I (JPY Hgd)-Acc | JPY | - | - | - | 25,297,311 | 367,901 | 9,977.895 | 55,830,231 | 754,398 | 9,576.694 |
| R-Acc | EUR | - | - | - | 187,377 | 22,151 | 8.459 | 244,021 | 29,555 | 8.256 |
| S-AD | EUR | - | - | - | 5,251 | 608 | 8.644 | 78,347,278 | 9,195,539 | 8.520 |
| S-Acc | EUR | - | - | - | 6,281 | 662 | 9.490 | 6,041 | 662 | 9.127 |
| S (JPY Hgd)-Acc | JPY | - | - | - | 4,599,762 | 71,915 | 9,281.345 | 33,450,388 | 482,217 | 8,976.463 |
| Z-Acc | EUR | - | - | - | 6,241 | 662 | 9.429 | 95,626 | 10,536 | 9.076 |
| Invesco Global Targeted Returns Plus Fund (AUD)² | | | | | | | | | | |
| I-AD | AUD | - | - | - | - | - | - | 46,501,157 | 5,185,014 | 8.968 |
| I (USD)-AD | USD | - | - | - | - | - | - | 8,652 | 700 | 8.977 |
| I (USD Hgd)-AD | USD | - | - | - | - | - | - | 764,706,924 | 58,928,111 | 9.425 |
| I (GBP Hgd)-Acc | GBP | - | - | - | - | - | - | 12,719 | 704 | 9.778 |
| S (SEK Hgd)-Acc | SEK | - | - | - | - | - | - | 11,569 | 881 | 90.341 |
| Invesco Fixed Maturity Global Debt 2024 Fund (USD)[†]2 | | | | | | | | | | |
| A-MD1 | USD | - | - | - | 60,331,320 | 7,630,977 | 7.906 | 96,308,828 | 10,675,581 | 9.021 |
| Invesco Global Conservative Fund (EUR)^Δ3 | | | | | | | | | | |
| A-Acc | EUR | - | - | - | - | - | - | 18,101,040 | 1,547,661 | 11.696 |
| C-Acc | EUR | - | - | - | - | - | - | 21,097,336 | 1,664,872 | 12.672 |
| E-Acc | EUR | - | - | - | - | - | - | 2,939,861 | 275,977 | 10.653 |
| R-Acc | EUR | - | - | - | - | - | - | 397,166 | 41,851 | 9.490 |

² Invesco Global Targeted Returns Select Fund was put into liquidation on 30 October 2023.

² Invesco Global Targeted Returns Plus Fund was put into liquidation on 6 April 2022.

² Invesco Fixed Maturity Global Debt 2024 Fund was put into liquidation on 30 June 2023.

³ Effective 8 August 2023, Invesco Macro Allocation Strategy Fund repositioned and was renamed to Invesco Balanced-Risk Allocation 12% Fund.

³ Effective 18 March 2022, Invesco Global Conservative Fund merged into Invesco Sustainable Allocation Fund.

[^] Sub-Fund which swung the price of the NAV at 29 February 2024. Reconciliation between un-swung NAV and published NAV is disclosed in note 18 to the financial statements.

[†] Sub-fund which swung the price on the NAV at 28 February 2023.

^Δ Sub-fund which swung the price on the NAV at 28 February 2022.

For all swing sub-funds above denoted by [^], [†] and ^Δ, the total NAV in sub-fund currency will not be the same as the NAV per the Statement of Net Assets due to the swing at the year end date.

- Acc = Accumulation
- AD = Annual Distribution
- MD = Monthly Distribution
- QD = Quarterly Distribution
- SD = Semi-Annual Distribution

Invesco Funds

Statement of Operations and Changes in Net Assets for the year ended 29 February 2024

| | Notes | Invesco Developed Small and Mid-Cap Equity Fund USD | Invesco Developing Markets Equity Fund USD | Invesco Emerging Markets Equity Fund USD | Invesco Emerging Markets Select Equity Fund ² USD | Invesco Global Equity Fund USD | Invesco Global Equity Advantage Fund USD |
|---|-----------|---|---|---|--|--|--|
| INCOME | | | | | | | |
| Dividends | 2(e) | 1,437,263 | 2,314,756 | 2,852,630 | 208,904 | 11,959,127 | 936,956 |
| Bond interest | 2(e) | – | – | – | – | – | 3,336,542 |
| Accretion of market discount/ (Amortisation of market premium) | 2(e) | – | – | – | – | – | – |
| Bank interest | | 3,879 | 95,758 | 2,688 | 35,976 | 22,663 | 433,327 |
| Net interest received on swaps | 2(k)-2(q) | – | – | – | – | – | – |
| Securities Lending Income | 18 | 26,251 | – | 1,711 | 383 | 54,787 | 839 |
| Other income | 6,25 | 20,817 | – | – | – | – | – |
| | | 1,488,210 | 2,410,514 | 2,857,029 | 245,263 | 12,036,577 | 4,707,664 |
| EXPENSES | | | | | | | |
| Management fees | 3 | 1,446,224 | 1,007,264 | 734,139 | 130,290 | 5,540,258 | 3,032 |
| Service Agent's fee | 4 | 231,012 | 114,768 | 155,673 | 24,647 | 823,468 | 397 |
| Custodian fee | 4 | 7,881 | 47,124 | 50,342 | 7,818 | 50,466 | 21,987 |
| Tax | 5 | 40,156 | 25,480 | 38,435 | 4,018 | 205,153 | 6,016 |
| Administration expenses | | 57,235 | 99,942 | 77,560 | 45,008 | 100,725 | 50,160 |
| Bank overdraft interest | | – | – | – | – | – | – |
| Net interest paid on swaps | 2(k)-2(q) | – | – | – | – | – | – |
| Other Operating Expenses | 22 | 1,679 | 840 | 3,163 | 29,003 | 2,669 | 5,334 |
| Total Waived Expenses | 3,4 | – | (69,257) | (85,188) | (31,398) | – | (11,896) |
| Other interest paid | | – | – | – | – | – | – |
| | | 1,784,187 | 1,226,161 | 974,124 | 209,386 | 6,722,739 | 75,030 |
| Net investment income/(loss) for the year/period | | (295,977) | 1,184,353 | 1,882,905 | 35,877 | 5,313,838 | 4,632,634 |
| Dividends | 7 | (2,099) | (439) | (960,139) | (306,616) | (1,456,099) | (5,413) |
| Net (decrease)/increase in provision for unrealised capital gains tax | | – | (238,885) | (621,531) | (53,027) | – | (3,305) |
| Net proceeds/(payments) from issue/(redemption) of shares | | (3,290,591) | (108,709,226) | 86,316,150 | (26,132,373) | (1,831,439) | (20,214,998) |
| Net realised gain/(loss) on investments, derivatives and foreign currencies and other | | (6,040,102) | (1,648,480) | 887,574 | (2,863,525) | 56,182,123 | 1,067,856 |
| Net change in unrealised appreciation/depreciation on forward foreign exchange contracts | 2(i) | 58,756 | 2,968 | – | – | 1,141,495 | 597 |
| Net change in unrealised appreciation/depreciation on futures contracts | 2(j) | – | – | – | – | – | 57,600 |
| Net change in unrealised appreciation/depreciation on credit default swaps | 2(k) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on equity variance swaps | 2(l) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on volatility swaps | 2(m) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on inflation linked swaps | 2(n) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on interest rate swaps | 2(o) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on commodity swaps | 2(p) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on total return swaps | 2(q) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on options/swaptions | 2(r)&2(s) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on investments | | 9,628,110 | 292,968 | 8,092,450 | 4,993,637 | 44,597,111 | 4,534,745 |
| Net change in unrealised appreciation/depreciation on foreign currency and other transactions | | 3,298 | 921 | 4,369 | 4,635 | 10,886 | 1,318 |
| Net assets at the beginning of the year/period | | 102,213,999 | 135,805,057 | 48,943,629 | 24,321,392 | 472,760,655 | 64,215,097 |
| Net assets at the end of the year/period | | 102,275,394 | 26,689,237 | 144,545,407 | – | 576,718,570 | 54,286,131 |

²Invesco Emerging Markets Select Equity Fund was put into liquidation on 8 August 2023.

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Operations and Changes in Net Assets for the year ended 29 February 2024

| | | Invesco Global Focus Equity Fund USD | Invesco Global Small Cap Equity Fund USD | Invesco Sustainable Global Structured Equity Fund USD | Invesco Sustainable US Structured Equity Fund USD | Invesco US Value Equity Fund USD | Invesco Continental European Equity Fund ³ EUR |
|---|-----------|---|---|---|--|--|--|
| | Notes | USD | USD | USD | USD | USD | EUR |
| INCOME | | | | | | | |
| Dividends | 2(e) | 395,587 | 5,358,417 | 5,714,164 | 441,479 | 3,562,821 | 1,071,891 |
| Bond interest | 2(e) | – | – | – | – | – | – |
| Accretion of market discount/ (Amortisation of market premium) | 2(e) | – | – | – | – | – | – |
| Bank interest | | 10,433 | 38,964 | 445,555 | 52,728 | 21,671 | 1,891 |
| Net interest received on swaps | 2(k)-2(q) | – | – | – | – | – | – |
| Securities Lending Income | 18 | – | 111,548 | 31,450 | 391 | 7,657 | 2,420 |
| Other income | 6,25 | – | – | 78,429 | – | – | 47,680 |
| | | 406,020 | 5,508,929 | 6,269,598 | 494,598 | 3,592,149 | 1,123,882 |
| EXPENSES | | | | | | | |
| Management fees | 3 | 1,142,320 | 3,699,456 | 1,151,447 | 359,836 | 2,259,376 | 319,826 |
| Service Agent's fee | 4 | 147,111 | 841,637 | 248,020 | 67,665 | 355,869 | 75,754 |
| Custodian fee | 4 | 7,990 | 52,839 | 26,293 | 3,109 | 11,643 | 3,927 |
| Tax | 5 | 45,811 | 148,930 | 77,830 | 17,039 | 83,050 | 10,851 |
| Administration expenses | | 90,067 | 83,104 | 80,275 | 51,938 | 78,723 | 45,610 |
| Bank overdraft interest | | – | – | – | – | – | – |
| Net interest paid on swaps | 2(k)-2(q) | – | – | – | – | – | – |
| Other Operating Expenses | 22 | 1,601 | 1,865 | 8,344 | 1,456 | 2,904 | 9,889 |
| Total Waived Expenses | 3,4 | (60,240) | – | – | – | – | (26,894) |
| Other interest paid | | – | – | – | – | – | – |
| | | 1,374,660 | 4,827,831 | 1,592,209 | 501,043 | 2,791,565 | 438,963 |
| Net investment income/(loss) for the year/period | | (968,640) | 681,098 | 4,677,389 | (6,445) | 800,584 | 684,919 |
| Dividends | 7 | (1,913) | (783,512) | (1,570,415) | – | (7,977) | (972,654) |
| Net (decrease)/increase in provision for unrealised capital gains tax | | – | (100,013) | – | – | – | – |
| Net proceeds/(payments) from issue/(redemption) of shares | | 5,174,904 | 8,572,244 | (40,694,917) | (13,948,180) | (65,418,101) | (30,718,933) |
| Net realised gain/(loss) on investments, derivatives and foreign currencies and other | | (4,550,341) | (10,936,187) | 13,165,931 | 1,976,492 | 11,488,546 | 6,287,568 |
| Net change in unrealised appreciation/depreciation on forward foreign exchange contracts | 2(i) | 183,773 | 124 | 1,712,689 | 159,607 | (66,248) | – |
| Net change in unrealised appreciation/depreciation on futures contracts | 2(j) | – | – | 332,700 | 17,625 | – | – |
| Net change in unrealised appreciation/depreciation on credit default swaps | 2(k) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on equity variance swaps | 2(l) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on volatility swaps | 2(m) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on inflation linked swaps | 2(n) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on interest rate swaps | 2(o) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on commodity swaps | 2(p) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on total return swaps | 2(q) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on options/swaptions | 2(r)&2(s) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on investments | | 32,888,365 | 31,060,273 | 30,149,641 | 3,137,826 | 4,420,303 | (6,607,776) |
| Net change in unrealised appreciation/depreciation on foreign currency and other transactions | | 2,073 | 2,687 | 11,102 | 42 | (2,132) | 445 |
| Net assets at the beginning of the year/period | | 70,408,769 | 302,872,452 | 284,367,702 | 38,847,401 | 209,371,918 | 31,326,431 |
| Net assets at the end of the year/period | | 103,136,990 | 331,369,166 | 292,151,822 | 30,184,368 | 160,586,893 | – |

³ Effective 2 February 2024, Invesco Continental European Equity Fund merged into Invesco Pan European Focus Equity Fund. The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Operations and Changes in Net Assets for the year ended 29 February 2024

| | Notes | Invesco Continental European Small Cap Equity Fund EUR | Invesco Euro Equity Fund EUR | Invesco Pan European Equity Fund EUR | Invesco Pan European Equity Income Fund EUR | Invesco Pan European Focus Equity Fund ³ EUR | Invesco Pan European Small Cap Equity Fund EUR |
|---|-----------|--|--|---|--|--|---|
| INCOME | | | | | | | |
| Dividends | 2(e) | 7,081,782 | 34,294,143 | 48,217,341 | 2,186,684 | 1,620,650 | 1,443,075 |
| Bond interest | 2(e) | – | – | – | – | – | – |
| Accretion of market discount/ (Amortisation of market premium) | 2(e) | – | – | – | – | – | – |
| Bank interest | | – | 59,303 | 88,262 | 3,664 | 2,606 | – |
| Net interest received on swaps | 2(k)-2(q) | – | – | – | – | – | – |
| Securities Lending Income | 18 | 76,545 | 132,097 | 87,928 | 6,367 | 3,326 | 15,541 |
| Other income | 6,25 | 37,946 | 2,444,744 | – | 174,106 | 217,522 | 22,309 |
| | | 7,196,273 | 36,930,287 | 48,393,531 | 2,370,821 | 1,844,104 | 1,480,925 |
| EXPENSES | | | | | | | |
| Management fees | 3 | 3,300,328 | 9,891,860 | 13,403,337 | 759,921 | 731,176 | 1,027,905 |
| Service Agent's fee | 4 | 540,975 | 780,642 | 2,506,937 | 61,399 | 136,326 | 261,567 |
| Custodian fee | 4 | 26,986 | 97,412 | 120,469 | 6,598 | 5,966 | 7,706 |
| Tax | 5 | 109,226 | 385,394 | 401,581 | 28,042 | 25,914 | 34,224 |
| Administration expenses | | 93,026 | 237,770 | 123,546 | 54,998 | 47,248 | 58,432 |
| Bank overdraft interest | | 44,246 | – | – | – | – | 10,941 |
| Net interest paid on swaps | 2(k)-2(q) | – | – | – | – | – | – |
| Other Operating Expenses | 22 | 6,060 | 11,365 | 13,417 | 6,129 | 5,946 | 1,289 |
| Total Waived Expenses | 3,4 | – | (9,790) | – | – | (3,904) | – |
| Other interest paid | | – | – | – | – | – | – |
| | | 4,120,847 | 11,394,653 | 16,569,287 | 917,087 | 948,672 | 1,402,064 |
| Net investment income for the year/period | | 3,075,426 | 25,535,634 | 31,824,244 | 1,453,734 | 895,432 | 78,861 |
| Dividends | 7 | (354,276) | (742,666) | (1,487,292) | (727,638) | (157,395) | (3,669) |
| Net increase/(decrease) in provision for unrealised capital gains tax | | – | – | – | – | – | – |
| Net proceeds/(payments) from issue/(redemption) of shares | | (48,709,355) | (307,013,424) | (90,021,941) | (7,478,743) | 16,967,989 | (6,676,810) |
| Net realised gain/(loss) on investments, derivatives and foreign currencies and other | | (37,075,226) | 94,742,617 | 74,957,084 | 3,359,937 | 2,105,481 | (7,023,640) |
| Net change in unrealised appreciation/depreciation on forward foreign exchange contracts | 2(i) | (923,264) | (1,482,665) | (435,226) | (1,954) | – | (45,443) |
| Net change in unrealised appreciation/depreciation on futures contracts | 2(j) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on credit default swaps | 2(k) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on equity variance swaps | 2(l) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on volatility swaps | 2(m) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on inflation linked swaps | 2(n) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on interest rate swaps | 2(o) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on commodity swaps | 2(p) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on total return swaps | 2(q) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on options/swaptions | 2(r)&2(s) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on investments | | 34,865,948 | (43,228,390) | (34,314,190) | (3,659,010) | (1,957,253) | 7,450,703 |
| Net change in unrealised appreciation/depreciation on foreign currency and other transactions | | (148) | (2,209) | (12,798) | (579) | (164) | 318 |
| Net assets at the beginning of the year/period | | 337,699,343 | 1,119,390,895 | 1,366,547,254 | 59,084,516 | 43,963,476 | 72,801,968 |
| Net assets at the end of the year/period | | 288,578,448 | 887,199,792 | 1,347,057,135 | 52,030,263 | 61,817,566 | 66,582,288 |

³ Effective 2 February 2024, Invesco Continental European Equity Fund merged into Invesco Pan European Focus Equity Fund.

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Operations and Changes in Net Assets for the year ended 29 February 2024

| | Notes | Invesco Sustainable Eurozone Equity Fund ¹ EUR | Invesco Sustainable Pan European Structured Equity Fund EUR | Invesco UK Equity Fund GBP | Invesco Japanese Equity Advantage Fund JPY | Invesco Nippon Small/Mid Cap Equity Fund JPY | Invesco Responsible Japanese Equity Value Discovery Fund JPY |
|---|-----------|--|--|-------------------------------|---|---|---|
| INCOME | | | | | | | |
| Dividends | 2(e) | 3,398,123 | 39,277,694 | 2,325,659 | 6,341,610,831 | 117,128,745 | 303,451,813 |
| Bond interest | 2(e) | – | – | – | – | – | – |
| Accretion of market discount/ (Amortisation of market premium) | 2(e) | – | – | – | – | – | – |
| Bank interest | | 3,267 | 942,302 | 4,365 | – | – | – |
| Net interest received on swaps | 2(k)-2(q) | – | – | – | – | – | – |
| Securities Lending Income | 18 | – | 392,955 | 4,574 | 79,267,220 | 28,981,177 | 3,670,231 |
| Other income | 6,25 | – | – | – | – | – | – |
| | | 3,401,390 | 40,612,951 | 2,334,598 | 6,420,878,051 | 146,109,922 | 307,122,044 |
| EXPENSES | | | | | | | |
| Management fees | 3 | 579,712 | 13,177,665 | 941,827 | 2,550,402,034 | 144,735,410 | 179,308,472 |
| Service Agent's fee | 4 | 115,946 | 1,889,239 | 189,724 | 354,963,648 | 38,088,150 | 27,187,649 |
| Custodian fee | 4 | 15,281 | 109,749 | 2,520 | 34,732,483 | 1,235,424 | 1,974,833 |
| Tax | 5 | 18,312 | 498,336 | 28,351 | 103,152,047 | 5,393,535 | 7,864,978 |
| Administration expenses | | 48,347 | 161,005 | 66,831 | 30,148,091 | 11,425,766 | 14,011,278 |
| Bank overdraft interest | | – | – | – | 17,018,838 | 1,662,356 | 685,955 |
| Net interest paid on swaps | 2(k)-2(q) | – | – | – | – | – | – |
| Other Operating Expenses | 22 | (3) | 6,550 | 1,484 | 3,122,969 | 258,540 | 271,989 |
| Total Waived Expenses | 3,4 | (51,328) | – | – | – | – | (7,589,515) |
| Other interest paid | | – | – | – | – | – | – |
| | | 726,267 | 15,842,544 | 1,230,737 | 3,093,540,110 | 202,799,181 | 223,715,639 |
| Net investment income/(loss) for the year/period | | 2,675,123 | 24,770,407 | 1,103,861 | 3,327,337,941 | (56,689,259) | 83,406,405 |
| Dividends | 7 | – | (2,343,108) | (615,707) | (196,178,495) | – | (16,598,064) |
| Net increase/(decrease) in provision for unrealised capital gains tax | | – | – | – | – | – | – |
| Net proceeds/(payments) from issue/(redemption) of shares | | 136,571,300 | (422,405,609) | (4,407,727) | (168,366,027,508) | (209,743,212) | 239,843,210 |
| Net realised gain on investments, derivatives and foreign currencies and other | | 5,482,980 | 18,341,320 | 3,773,871 | 58,359,614,960 | 680,978,164 | 1,035,214,822 |
| Net change in unrealised appreciation/depreciation on forward foreign exchange contracts | 2(i) | (370,473) | (395,914) | (55) | (717,144,660) | 1,313,552 | (4,293,202) |
| Net change in unrealised appreciation/depreciation on futures contracts | 2(j) | – | 204,738 | – | – | – | – |
| Net change in unrealised appreciation/depreciation on credit default swaps | 2(k) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on equity variance swaps | 2(l) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on volatility swaps | 2(m) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on inflation linked swaps | 2(n) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on interest rate swaps | 2(o) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on commodity swaps | 2(p) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on total return swaps | 2(q) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on options/swaptions | 2(r)&2(s) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on investments | | 6,619,151 | 33,551,598 | (7,299,833) | 2,801,375,797 | 980,533,373 | 3,149,233,281 |
| Net change in unrealised appreciation/depreciation on foreign currency and other transactions | 2 | – | (2,499) | (461) | 2,044,414 | (34,268) | (134,705) |
| Net assets at the beginning of the year/period | | – | 1,277,261,898 | 73,233,316 | 319,186,992,402 | 9,759,137,810 | 13,470,960,695 |
| Net assets at the end of the year/period | | 150,978,083 | 928,982,831 | 65,787,265 | 214,398,014,851 | 11,155,496,160 | 17,957,632,442 |

¹ Effective 29 March 2023, Invesco Sustainable Eurozone Equity Fund was launched.

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Operations and Changes in Net Assets for the year ended 29 February 2024

| | Notes | Invesco ASEAN Equity Fund USD | Invesco Asia Consumer Demand Fund USD | Invesco Asia Opportunities Equity Fund USD | Invesco Asian Equity Fund USD | Invesco China A-Share Quality Core Equity Fund CNH | Invesco China A-Share Quant Equity Fund CNH |
|---|-----------|---|--|---|---|---|--|
| INCOME | | | | | | | |
| Dividends | 2(e) | 2,108,593 | 10,968,865 | 7,831,437 | 57,533,686 | 703,366 | 1,727,953 |
| Bond interest | 2(e) | - | - | - | - | - | - |
| Accretion of market discount/ (Amortisation of market premium) | 2(e) | - | - | - | - | - | - |
| Bank interest | | 8,848 | 58,249 | 49,372 | 204,846 | 719 | - |
| Net interest received on swaps | 2(k)-2(q) | - | - | - | - | - | - |
| Securities Lending Income | 18 | 5,823 | 47,622 | 10,924 | 42,495 | - | - |
| Other income | 6,25 | - | - | - | - | - | - |
| | | 2,123,264 | 11,074,736 | 7,891,733 | 57,781,027 | 704,085 | 1,727,953 |
| EXPENSES | | | | | | | |
| Management fees | 3 | 801,319 | 6,941,169 | 4,398,940 | 20,418,185 | 983,758 | 873,946 |
| Service Agent's fee | 4 | 187,440 | 1,804,469 | 1,037,376 | 3,552,232 | 186,141 | 170,791 |
| Custodian fee | 4 | 20,651 | 215,110 | 128,764 | 963,821 | 51,349 | 99,288 |
| Tax | 5 | 28,317 | 239,089 | 143,231 | 689,348 | 34,635 | 24,918 |
| Administration expenses | | 59,159 | 187,122 | 107,980 | 161,947 | 322,681 | 321,840 |
| Bank overdraft interest | | - | - | - | - | - | 1 |
| Net interest paid on swaps | 2(k)-2(q) | - | - | - | - | - | - |
| Other Operating Expenses | 22 | 1,655 | 7,263 | 5,771 | 10,051 | 9,106 | 9,314 |
| Total Waived Expenses | 3,4 | - | - | - | - | (299,150) | (689,352) |
| Other interest paid | | - | - | - | - | - | - |
| | | 1,098,541 | 9,394,222 | 5,822,062 | 25,795,584 | 1,288,520 | 810,746 |
| Net investment income/(loss) for the year/period | | 1,024,723 | 1,680,514 | 2,069,671 | 31,985,443 | (584,435) | 917,207 |
| Dividends | 7 | (622,050) | (284,876) | (875,068) | (7,415,401) | (80) | (468) |
| Net (decrease)/increase in provision for unrealised capital gains tax | | - | (3,031,017) | (1,921,154) | (13,354,570) | - | - |
| Net proceeds/(payments) from issue/(redemption) of shares | | 1,449,231 | (197,190,966) | (66,797,032) | 297,207,704 | 6,347,798 | (578,437) |
| Net realised gain/(loss) on investments, derivatives and foreign currencies and other | | 1,100,546 | (49,677,234) | (7,370,572) | (30,281,897) | (7,970,407) | (10,271,971) |
| Net change in unrealised appreciation/depreciation on forward foreign exchange contracts | 2(i) | - | 893,334 | 213,131 | 204,503 | (655,356) | (150,650) |
| Net change in unrealised appreciation/depreciation on futures contracts | 2(j) | - | - | - | - | - | - |
| Net change in unrealised appreciation/depreciation on credit default swaps | 2(k) | - | - | - | - | - | - |
| Net change in unrealised appreciation/depreciation on equity variance swaps | 2(l) | - | - | - | - | - | - |
| Net change in unrealised appreciation/depreciation on volatility swaps | 2(m) | - | - | - | - | - | - |
| Net change in unrealised appreciation/depreciation on inflation linked swaps | 2(n) | - | - | - | - | - | - |
| Net change in unrealised appreciation/depreciation on interest rate swaps | 2(o) | - | - | - | - | - | - |
| Net change in unrealised appreciation/depreciation on commodity swaps | 2(p) | - | - | - | - | - | - |
| Net change in unrealised appreciation/depreciation on total return swaps | 2(q) | - | - | - | - | - | - |
| Net change in unrealised appreciation/depreciation on options/swaptions | 2(r)&2(s) | - | - | - | - | - | - |
| Net change in unrealised appreciation/depreciation on investments | | (1,065,060) | 21,075,421 | 5,637,096 | (16,618,295) | (7,611,205) | 591,051 |
| Net change in unrealised appreciation/depreciation on foreign currency and other transactions | (29) | 9,984 | 15,387 | 154,808 | 393 | 50 | 50 |
| Net assets at the beginning of the year/period | | 60,426,053 | 578,358,881 | 364,798,406 | 1,828,950,870 | 73,744,906 | 64,174,889 |
| Net assets at the end of the year/period | | 62,313,414 | 351,834,041 | 295,769,865 | 2,090,833,165 | 63,271,614 | 54,681,671 |

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Operations and Changes in Net Assets for the year ended 29 February 2024

| | Notes | Invesco China Focus Equity Fund USD | Invesco China Health Care Equity Fund CNH | Invesco Greater China Equity Fund USD | Invesco India Equity Fund USD | Invesco Emerging Markets Ex-China Equity Fund ³ USD | Invesco PRC Equity Fund USD |
|---|-----------|--|--|--|---|---|---|
| INCOME | | | | | | | |
| Dividends | 2(e) | 7,534,774 | 7,949,656 | 13,442,396 | 1,954,039 | 4,032,154 | 3,893,833 |
| Bond interest | 2(e) | – | – | – | – | – | – |
| Accretion of market discount/ (Amortisation of market premium) | 2(e) | – | – | – | – | – | – |
| Bank interest | | 42,484 | – | 72,721 | – | 19,335 | 19,540 |
| Net interest received on swaps | 2(k)-2(q) | – | – | – | – | – | – |
| Securities Lending Income | 18 | 41,867 | 103,012 | 33,354 | – | 13,603 | – |
| Other income | 6,25 | – | – | – | – | – | – |
| | | 7,619,125 | 8,052,668 | 13,548,471 | 1,954,039 | 4,065,092 | 3,913,373 |
| EXPENSES | | | | | | | |
| Management fees | 3 | 3,127,156 | 7,598,860 | 7,145,071 | 4,755,628 | 1,925,695 | 4,047,124 |
| Service Agent's fee | 4 | 443,026 | 1,468,501 | 1,576,643 | 1,076,970 | 449,569 | 810,697 |
| Custodian fee | 4 | 73,666 | 414,311 | 158,362 | 225,248 | 41,998 | 85,552 |
| Tax | 5 | 83,552 | 375,381 | 207,295 | 168,168 | 74,687 | 115,041 |
| Administration expenses | | 76,181 | 487,090 | 138,972 | 147,197 | 90,197 | 99,102 |
| Bank overdraft interest | | – | 4,464 | – | 25,333 | – | – |
| Net interest paid on swaps | 2(k)-2(q) | – | – | – | – | – | – |
| Other Operating Expenses | 22 | 3,580 | 16,164 | 13,393 | 4,342 | (6,573) | 2,252 |
| Total Waived Expenses | 3,4 | – | – | – | – | (23,200) | – |
| Other interest paid | | – | – | – | – | – | – |
| | | 3,807,161 | 10,364,771 | 9,239,736 | 6,402,886 | 2,552,373 | 5,159,768 |
| Net investment income/(loss) for the year/period | | 3,811,964 | (2,312,103) | 4,308,735 | (4,448,847) | 1,512,719 | (1,246,395) |
| Dividends | 7 | (96,423) | – | (105,732) | – | (1,767,481) | (4,150) |
| Net (decrease)/increase in provision for unrealised capital gains tax | | – | – | – | (6,809,692) | (644,028) | – |
| Net proceeds/(payments) from issue/(redemption) of shares | | (77,707,889) | (220,391,403) | (115,705,820) | 298,508,136 | (41,015,854) | (3,879,530) |
| Net realised gain/(loss) on investments, derivatives and foreign currencies and other | | (18,413,128) | (147,639,641) | (129,901,123) | 7,765,343 | 3,404,116 | (58,973,328) |
| Net change in unrealised appreciation/depreciation on forward foreign exchange contracts | 2(i) | 16,954 | (21,481,625) | 869,106 | 40,560 | – | 531,794 |
| Net change in unrealised appreciation/depreciation on futures contracts | 2(j) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on credit default swaps | 2(k) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on equity variance swaps | 2(l) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on volatility swaps | 2(m) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on inflation linked swaps | 2(n) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on interest rate swaps | 2(o) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on commodity swaps | 2(p) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on total return swaps | 2(q) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on options/swaptions | 2(r)&2(s) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on investments | | (24,500,189) | 19,066,200 | 65,082,888 | 95,207,667 | 13,442,801 | 8,536,965 |
| Net change in unrealised appreciation/depreciation on foreign currency and other transactions | | 523 | 808 | 76,522 | 482 | 11,564 | 355,064 |
| Net assets at the beginning of the year/period | | 325,264,132 | 944,030,274 | 598,585,839 | 174,491,164 | 147,712,559 | 257,223,322 |
| Net assets at the end of the year/period | | 208,375,944 | 571,272,510 | 423,210,415 | 564,754,813 | 122,656,396 | 202,543,742 |

³Effective 1 February 2024, Invesco Pacific Equity Fund was repositioned and renamed to Invesco Emerging Markets Ex-China Equity Fund.

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Operations and Changes in Net Assets for the year ended 29 February 2024

| | Notes | Invesco Energy Transition Fund USD | Invesco Global Consumer Trends Fund USD | Invesco Global Founders & Owners Fund USD | Invesco Global Health Care Innovation Fund USD | Invesco Global Income Real Estate Securities Fund USD | Invesco Global Thematic Innovation Equity Fund ² USD |
|---|-----------|--|--|--|---|---|---|
| INCOME | | | | | | | |
| Dividends | 2(e) | 1,406,095 | 22,462,332 | 400,304 | 2,246,828 | 2,550,664 | 181,900 |
| Bond interest | 2(e) | – | – | – | – | 1,864,682 | – |
| Accretion of market discount/ (Amortisation of market premium) | 2(e) | – | – | – | – | 398,869 | – |
| Bank interest | | 95,001 | 254,723 | – | 36,072 | 14,347 | 36,625 |
| Net interest received on swaps | 2(k)-2(q) | – | – | – | – | – | – |
| Securities Lending Income | 18 | 314 | 207,387 | – | 11,050 | 14,195 | 13,132 |
| Other income | 6,25 | – | – | – | – | 34,992 | – |
| | | 1,501,410 | 22,924,442 | 400,304 | 2,293,950 | 4,877,749 | 231,657 |
| EXPENSES | | | | | | | |
| Management fees | 3 | 599,489 | 38,078,530 | 547,978 | 3,622,896 | 162,971 | 52,788 |
| Service Agent's fee | 4 | 102,910 | 6,833,767 | 73,416 | 872,916 | 36,204 | 12,871 |
| Custodian fee | 4 | 9,044 | 149,473 | 4,557 | 12,572 | 3,200 | 11,170 |
| Tax | 5 | 26,201 | 1,172,668 | 21,465 | 151,265 | 16,071 | 3,836 |
| Administration expenses | | 83,006 | 280,352 | 50,848 | 76,484 | 57,567 | 36,961 |
| Bank overdraft interest | | – | – | 5,600 | – | – | – |
| Net interest paid on swaps | 2(k)-2(q) | – | – | – | – | – | – |
| Other Operating Expenses | 22 | 4,376 | 19,192 | 4,195 | 3,767 | 8,623 | 4,872 |
| Total Waived Expenses | 3,4 | (45,459) | – | (21,270) | – | (10,931) | (45,491) |
| Other interest paid | | – | – | – | – | – | – |
| | | 779,567 | 46,533,982 | 686,789 | 4,739,900 | 273,705 | 77,007 |
| Net investment income/(loss) for the year/period | | 721,843 | (23,609,540) | (286,485) | (2,445,950) | 4,604,044 | 154,650 |
| Dividends | 7 | (569) | (17,002) | – | – | (4,405,114) | (45,973) |
| Net (decrease)/increase in provision for unrealised capital gains tax | | (8,533) | – | – | – | – | – |
| Net proceeds/(payments) from issue/(redemption) of shares | | (5,435,445) | (392,381,990) | 15,311,789 | (34,951,618) | (24,489,445) | (16,899,075) |
| Net realised gain/(loss) on investments, derivatives and foreign currencies and other | | (8,050,595) | (482,663,942) | 3,263,511 | 3,614,715 | (5,749,312) | (2,803,739) |
| Net change in unrealised appreciation/depreciation on forward foreign exchange contracts | 2(i) | 166,491 | 3,940,780 | – | – | 24,211 | 55,755 |
| Net change in unrealised appreciation/depreciation on futures contracts | 2(j) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on credit default swaps | 2(k) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on equity variance swaps | 2(l) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on volatility swaps | 2(m) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on inflation linked swaps | 2(n) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on interest rate swaps | 2(o) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on commodity swaps | 2(p) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on total return swaps | 2(q) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on options/swaptions | 2(r)&2(s) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on investments | | 6,356,124 | 789,448,644 | 11,132,973 | 44,557,660 | 2,890,388 | 2,515,755 |
| Net change in unrealised appreciation/depreciation on foreign currency and other transactions | | 1,544 | 12,845 | 3,108 | 3,324 | 955 | 549 |
| Net assets at the beginning of the year/period | | 55,079,588 | 2,556,975,213 | 30,468,676 | 298,291,072 | 118,564,868 | 17,022,078 |
| Net assets at the end of the year/period | | 48,830,448 | 2,451,705,008 | 59,893,572 | 309,069,203 | 91,440,595 | – |

²Invesco Global Thematic Innovation Equity Fund was put into liquidation on 9 October 2023.

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Operations and Changes in Net Assets for the year ended 29 February 2024

| | Notes | Invesco Gold & Special Minerals Fund USD | Invesco Metaverse and AI Fund ³ USD | Invesco Responsible Global Real Assets Fund USD | Invesco Social Progress Fund EUR | Invesco Asian Flexible Bond Fund USD | Invesco Asian Investment Grade Bond Fund USD |
|---|-----------|---|---|--|--|---|--|
| INCOME | | | | | | | |
| Dividends | 2(e) | 1,026,139 | 805,214 | 596,337 | 268,671 | 135,102 | 48,011 |
| Bond interest | 2(e) | – | – | – | – | 2,039,266 | 413,068 |
| Accretion of market discount/ (Amortisation of market premium) | 2(e) | – | – | – | – | 2,183,469 | 73,017 |
| Bank interest | | 50,674 | 81,986 | 2,192 | 11,595 | 69,465 | 9,905 |
| Net interest received on swaps | 2(k)-2(q) | – | – | – | – | 2,267 | – |
| Securities Lending Income | 18 | 220,646 | 435 | 5,938 | 93 | 43,670 | 2,573 |
| Other income | 6,25 | – | – | – | 7,375 | – | – |
| | | 1,297,459 | 887,635 | 604,467 | 287,734 | 4,473,239 | 546,574 |
| EXPENSES | | | | | | | |
| Management fees | 3 | 1,302,306 | 1,274,869 | 230,705 | 142,897 | 396,547 | 134,066 |
| Service Agent's fee | 4 | 217,288 | 227,107 | 43,294 | 25,743 | 38,229 | 19,030 |
| Custodian fee | 4 | 14,146 | 11,733 | 4,735 | 6,965 | 5,769 | 3,307 |
| Tax | 5 | 37,145 | 45,032 | 9,764 | 6,825 | 20,473 | 6,247 |
| Administration expenses | | 64,944 | 74,972 | 64,676 | 42,291 | 52,352 | 38,306 |
| Bank overdraft interest | | – | – | – | – | – | – |
| Net interest paid on swaps | 2(k)-2(q) | – | – | – | – | 673 | – |
| Other Operating Expenses | 22 | 1,823 | 1,431 | 4,264 | 7,006 | 904 | 1,250 |
| Total Waived Expenses | 3,4 | – | (12,813) | (55,331) | (39,651) | – | (28,808) |
| Other interest paid | | – | – | – | – | – | – |
| | | 1,637,652 | 1,622,331 | 302,107 | 192,076 | 514,947 | 173,398 |
| Net investment income/(loss) for the year/period | | (340,193) | (734,696) | 302,360 | 95,658 | 3,958,292 | 373,176 |
| Dividends | 7 | – | – | (104,399) | (3,246) | (1,615,614) | (134,233) |
| Net increase/(decrease) in provision for unrealised capital gains tax | | – | – | – | – | – | – |
| Net proceeds/(payments) from issue/(redemption) of shares | | (18,721,327) | 83,030,805 | (2,791,327) | (1,791,080) | (10,781,114) | (3,285,924) |
| Net realised gain/(loss) on investments, derivatives and foreign currencies and other | | (5,807,610) | 3,276,587 | (54,372) | 429,389 | (8,129,602) | (542,746) |
| Net change in unrealised appreciation/depreciation on forward foreign exchange contracts | 2(i) | 287,365 | 247,660 | 85,705 | – | 62,554 | (17,564) |
| Net change in unrealised appreciation/depreciation on futures contracts | 2(j) | – | – | – | – | (7,348) | – |
| Net change in unrealised appreciation/depreciation on credit default swaps | 2(k) | – | – | – | – | 17,874 | – |
| Net change in unrealised appreciation/depreciation on equity variance swaps | 2(l) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on volatility swaps | 2(m) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on inflation linked swaps | 2(n) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on interest rate swaps | 2(o) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on commodity swaps | 2(p) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on total return swaps | 2(q) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on options/swaptions | 2(r)&2(s) | 127,839 | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on investments | | 1,453,693 | 28,938,914 | (607,276) | 1,126,477 | 4,804,065 | 693,935 |
| Net change in unrealised appreciation/depreciation on foreign currency and other transactions | | 3,496 | 253 | 257 | (238) | (403) | 3,605 |
| Net assets at the beginning of the year/period | | 79,633,461 | 42,503,097 | 21,817,700 | 13,365,043 | 48,643,626 | 14,272,073 |
| Net assets at the end of the year/period | | 56,636,724 | 157,262,620 | 18,648,648 | 13,222,003 | 36,952,330 | 11,362,322 |

³ Effective 18 January 2023, Invesco Metaverse Fund was renamed to Invesco Metaverse and AI Fund.

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Operations and Changes in Net Assets for the year ended 29 February 2024

| | Notes | Invesco Belt and Road Debt Fund USD | Invesco Bond Fund USD | Invesco Emerging Markets Bond Fund USD | Invesco Emerging Market Corporate Bond Fund USD | Invesco Emerging Market Flexible Bond Fund USD | Invesco Emerging Markets Local Debt Fund USD |
|---|-----------|--|--------------------------------|---|--|---|---|
| INCOME | | | | | | | |
| Dividends | 2(e) | 1,865,022 | 58,247 | 32,417 | 63,898 | 29,030 | 1,544,185 |
| Bond interest | 2(e) | 22,372,483 | 4,655,551 | 5,225,997 | 2,343,073 | 816,177 | 43,364,743 |
| Accretion of market discount/ (Amortisation of market premium) | 2(e) | 17,380,861 | 578,016 | 2,347,307 | 3,104,977 | 368,651 | 8,782,246 |
| Bank interest | | 736,338 | 70,985 | 1,400 | 7,293 | 8,779 | 118,454 |
| Net interest received on swaps | 2(k)-2(q) | – | 480,170 | – | – | 607,785 | 32,776,215 |
| Securities Lending Income | 18 | 439,846 | 25,205 | 30,221 | 40,859 | 1,378 | 113,679 |
| Other income | 6,25 | – | 112,284 | – | – | 7,198 | 460,252 |
| | | 42,794,550 | 5,980,458 | 7,637,342 | 5,560,100 | 1,838,998 | 87,159,774 |
| EXPENSES | | | | | | | |
| Management fees | 3 | 6,051,644 | 799,023 | 774,576 | 734,665 | 102,177 | 5,316,614 |
| Service Agent's fee | 4 | 637,563 | 61,866 | 134,909 | 100,615 | 10,383 | 391,839 |
| Custodian fee | 4 | 54,162 | 24,131 | 9,519 | 8,811 | 21,270 | 854,742 |
| Tax | 5 | 223,676 | 57,613 | 45,864 | 26,611 | 4,108 | 145,961 |
| Administration expenses | | 106,417 | 52,309 | 72,173 | 45,789 | 33,455 | 140,803 |
| Bank overdraft interest | | – | – | – | – | – | – |
| Net interest paid on swaps | 2(k)-2(q) | – | 1,111,500 | – | – | 652,465 | 34,050,316 |
| Other Operating Expenses | 22 | (15,604) | 5,220 | 1,489 | 1,086 | 4,723 | (6,791) |
| Total Waived Expenses | 3,4 | – | – | – | – | (36,015) | (626,971) |
| Other interest paid | | – | 96,020 | – | – | 10,894 | 577,422 |
| | | 7,057,858 | 2,207,682 | 1,038,530 | 917,577 | 803,460 | 40,843,935 |
| Net investment income for the year/period | | | | | | | |
| Dividends | 7 | (1,573,629) | (3,458,245) | (4,697,430) | (1,576,478) | (4,146) | (2,460,300) |
| Net (decrease)/increase in provision for unrealised capital gains tax | | – | – | – | – | – | (171,491) |
| Net proceeds/(payments) from issue/(redemption) of shares | | (204,409,487) | (55,581,142) | 1,792,172 | (7,968,637) | 30,499,637 | 38,378,810 |
| Net realised (loss) on investments, derivatives and foreign currencies and other | | (77,309,890) | (10,276,960) | (6,966,654) | (5,087,101) | (195,056) | (17,373,152) |
| Net change in unrealised appreciation/depreciation on forward foreign exchange contracts | 2(i) | 5,476,051 | (210,794) | 201,910 | 376,248 | (4,186) | (7,894,687) |
| Net change in unrealised appreciation/depreciation on futures contracts | 2(j) | – | 285,203 | 3,281 | (3,180) | 888 | – |
| Net change in unrealised appreciation/depreciation on credit default swaps | 2(k) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on equity variance swaps | 2(l) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on volatility swaps | 2(m) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on inflation linked swaps | 2(n) | – | 287,578 | – | – | – | – |
| Net change in unrealised appreciation/depreciation on interest rate swaps | 2(o) | – | 388,932 | – | – | 161,593 | 1,772,681 |
| Net change in unrealised appreciation/depreciation on commodity swaps | 2(p) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on total return swaps | 2(q) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on options/swaptions | 2(r)&2(s) | – | 8,736 | – | – | – | 856,958 |
| Net change in unrealised appreciation/depreciation on investments | | 38,033,731 | 8,975,455 | 7,940,897 | 4,952,439 | 1,182,943 | 47,741,428 |
| Net change in unrealised appreciation/depreciation on foreign currency and other transactions | | (10,499) | (1,683) | 34,305 | (171) | (69) | 243,871 |
| Net assets at the beginning of the year/period | | 632,925,923 | 175,316,311 | 93,830,089 | 56,153,253 | 5,209,633 | 685,294,270 |
| Net assets at the end of the year/period | | | | | | | |
| | | 428,868,892 | 119,506,167 | 98,737,382 | 51,488,896 | 37,886,775 | 792,704,227 |

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Operations and Changes in Net Assets for the year ended 29 February 2024

| | | Invesco Environmental Climate Opportunities Bond Fund USD | Invesco Euro Bond Fund EUR | Invesco Euro Corporate Bond Fund EUR | Invesco Euro Short Term Bond Fund EUR | Invesco Euro Ultra-Short Term Debt Fund EUR | Invesco Global Convertible Fund² USD |
|---|--------------|--|---|---|--|--|--|
| | Notes | | | | | | |
| INCOME | | | | | | | |
| Dividends | 2(e) | 42,238 | 18,326 | – | 17,216 | – | 65,455 |
| Bond interest | 2(e) | 2,578,493 | 11,960,620 | 106,091,520 | 13,811,101 | 4,368,276 | 325,560 |
| Accretion of market discount/ (Amortisation of market premium) | 2(e) | 198,135 | (69,429) | 18,470,504 | (3,281,541) | 1,643,499 | 35,762 |
| Bank interest | | 24,900 | 235,213 | 551,363 | 145,908 | 211,242 | 31,281 |
| Net interest received on swaps | 2(k)-2(q) | 464 | 60,403 | 1,571 | – | – | – |
| Securities Lending Income | 18 | 16,503 | 132,594 | 661,034 | 142,668 | – | – |
| Other income | 6,25 | 13,980 | 36,080 | 1,096,533 | 806 | – | – |
| | | 2,874,713 | 12,373,807 | 126,872,525 | 10,836,158 | 6,223,017 | 458,058 |
| EXPENSES | | | | | | | |
| Management fees | 3 | 463,561 | 2,854,167 | 21,675,438 | 2,546,453 | 566,860 | 117,290 |
| Service Agent's fee | 4 | 91,073 | 666,619 | 4,515,043 | 356,158 | 112,132 | 21,722 |
| Custodian fee | 4 | 8,377 | 42,843 | 325,833 | 69,578 | 27,814 | 3,889 |
| Tax | 5 | 30,640 | 192,139 | 1,169,549 | 223,741 | 105,296 | 5,171 |
| Administration expenses | | 74,124 | 66,368 | 188,336 | 77,864 | 59,664 | 23,357 |
| Bank overdraft interest | | – | – | – | – | – | – |
| Net interest paid on swaps | 2(k)-2(q) | 7,439 | 1,082,735 | 72,917 | – | – | – |
| Other Operating Expenses | 22 | 4,535 | 3,833 | 18,966 | 5,363 | 17,902 | 4,447 |
| Total Waived Expenses | 3,4 | – | – | – | – | (16,448) | (11,424) |
| Other interest paid | | – | – | 42,885 | – | – | – |
| | | 679,749 | 4,908,704 | 28,008,967 | 3,279,157 | 873,220 | 164,452 |
| Net investment income for the year/period | | | | | | | |
| Dividends | 7 | 2,194,964 | 7,465,103 | 98,863,558 | 7,557,001 | 5,349,797 | 293,606 |
| Net increase/(decrease) in provision for unrealised capital gains tax | | (239,739) | (773,537) | (7,669,720) | (9,603) | (186) | (2,164) |
| Net proceeds/(payments) from issue/(redemption) of shares | | – | – | – | – | – | – |
| Net realised gain/(loss) on investments, derivatives and foreign currencies and other | | (4,426,414) | (20,774,404) | 584,133,895 | (353,388,140) | (112,509,386) | (18,372,954) |
| Net change in unrealised appreciation/depreciation on forward foreign exchange contracts | 2(i) | (5,046,876) | (15,764,358) | (46,853,658) | (17,333,424) | 1,366,501 | (1,849,412) |
| Net change in unrealised appreciation/depreciation on futures contracts | 2(j) | (256,664) | (1,184,703) | 3,274,739 | (473,482) | 573,531 | 61,624 |
| Net change in unrealised appreciation/depreciation on credit default swaps | 2(j) | 11,708 | 1,492,422 | (746,000) | (903,087) | (298,799) | (10,565) |
| Net change in unrealised appreciation/depreciation on equity variance swaps | 2(k) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on volatility swaps | 2(l) | (92,145) | (437,662) | – | – | – | – |
| Net change in unrealised appreciation/depreciation on inflation linked swaps | 2(m) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on interest rate swaps | 2(n) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on commodity swaps | 2(o) | – | 116,020 | – | – | – | – |
| Net change in unrealised appreciation/depreciation on total return swaps | 2(p) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on options/swaptions | 2(q) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on investments | 2(r)&2(s) | – | 6,839 | – | – | – | (218,890) |
| Net change in unrealised appreciation/depreciation on foreign currency and other transactions | | 6,767,436 | 28,511,584 | 135,732,902 | 33,984,147 | 2,530,008 | 1,862,116 |
| Net assets at the beginning of the year/period | | (17,943) | (69,616) | (37,913) | (22,346) | (42,812) | 379 |
| | | 63,218,409 | 396,132,479 | 2,681,849,080 | 787,456,962 | 323,917,722 | 18,236,260 |
| Net assets at the end of the year/period | | 62,112,736 | 394,720,167 | 3,448,546,883 | 456,868,028 | 220,886,376 | – |

² Invesco Global Convertible Fund was put into liquidation on 24 November 2023. The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Operations and Changes in Net Assets for the year ended 29 February 2024

| | | Invesco Global Flexible Bond Fund USD | Invesco Global High Yield Short Term Bond Fund USD | Invesco Global Investment Grade Corporate Bond Fund USD | Invesco Global Total Return (EUR) Bond Fund EUR | Invesco India Bond Fund USD | Invesco Net Zero Global Investment Grade Corporate Bond Fund USD |
|---|-----------|---|--|--|--|---|--|
| Notes | | USD | USD | USD | EUR | USD | USD |
| INCOME | | | | | | | |
| Dividends | 2(e) | 35,019 | 46,542 | 771,796 | – | 534,327 | 1,814 |
| Bond interest | 2(e) | 2,482,670 | 3,684,464 | 49,630,550 | 74,608,235 | 16,167,709 | 609,164 |
| Accretion of market discount/ (Amortisation of market premium) | 2(e) | 242,405 | 3,418,210 | (1,033,352) | 16,677,263 | (331,768) | 111,159 |
| Bank interest | | 47,388 | 18,168 | 436,969 | 1,768,224 | 37,922 | 5,714 |
| Net interest received on swaps | 2(k)-2(q) | 478,580 | – | – | 4,820,639 | – | – |
| Securities Lending Income | 18 | 14,357 | 291 | 412,373 | 273,243 | – | 148 |
| Other income | 6,25 | 70,740 | – | – | 2,557,099 | (35,348)^ | – |
| | | 3,371,159 | 7,167,675 | 50,218,336 | 100,704,703 | 16,372,842 | 727,999 |
| EXPENSES | | | | | | | |
| Management fees | 3 | 555,112 | 288,838 | 6,342,561 | 14,909,294 | 3,507,892 | 88,891 |
| Service Agent's fee | 4 | 69,761 | 34,200 | 1,356,704 | 2,535,598 | 458,671 | 14,835 |
| Custodian fee | 4 | 12,667 | 3,620 | 79,679 | 187,020 | 159,652 | 2,805 |
| Tax | 5 | 27,335 | 7,523 | 462,424 | 730,737 | 115,763 | 7,564 |
| Administration expenses | | 46,475 | 32,195 | 133,138 | 105,215 | 131,501 | 36,744 |
| Bank overdraft interest | | – | – | – | – | – | – |
| Net interest paid on swaps | 2(k)-2(q) | 760,517 | – | – | 7,498,560 | – | – |
| Other Operating Expenses | 22 | 4,294 | 1,650 | 7,531 | 17,292 | (5,422) | 1,263 |
| Total Waived Expenses | 3,4 | (6,135) | (2,690) | – | – | – | (31,972) |
| Other interest paid | | 63,003 | – | – | 117,320 | – | – |
| | | 1,533,029 | 365,336 | 8,382,037 | 26,101,036 | 4,368,057 | 120,130 |
| Net investment income for the year/period | | | | | | | |
| Dividends | 7 | 1,838,130 | 6,802,339 | 41,836,299 | 74,603,667 | 12,004,785 | 607,869 |
| Net (decrease)/increase in provision for unrealised capital gains tax | | (98,021) | (112) | (19,297,040) | (6,687,215) | (10,378,121) | – |
| Net proceeds/(payments) from issue/(redemption) of shares | | – | – | – | – | (947,884) | – |
| Net change in unrealised appreciation/depreciation on forward foreign exchange contracts | | (6,790,890) | 1,110,662 | (50,491,623) | (371,720,399) | (27,380,700) | 17,555 |
| Net change in unrealised appreciation/depreciation on futures contracts | 2(i) | (3,453,741) | (466,603) | (74,333,889) | (89,084,614) | (56,473,978) | (146,547) |
| Net change in unrealised appreciation/depreciation on credit default swaps | 2(j) | 571,862 | 261,132 | 6,789,637 | 12,728,415 | 2,251,949 | (26,719) |
| Net change in unrealised appreciation/depreciation on equity variance swaps | 2(k) | (13,237) | – | (1,529,347) | 13,151 | – | (5,380) |
| Net change in unrealised appreciation/depreciation on volatility swaps | 2(l) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on inflation linked swaps | 2(m) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on interest rate swaps | 2(n) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on commodity swaps | 2(o) | 218,531 | – | – | 1,273,119 | – | – |
| Net change in unrealised appreciation/depreciation on total return swaps | 2(p) | 281,610 | – | – | (5,116,822) | – | – |
| Net change in unrealised appreciation/depreciation on options/swaptions | 2(q) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on investments | 2(r)&2(s) | – | – | – | 1,723,198 | – | – |
| Net change in unrealised appreciation/depreciation on foreign currency and other transactions | | 7,787 | – | 23,740 | (93,509) | – | 178 |
| Net assets at the beginning of the year/period | | 4,225,352 | 1,273,618 | 100,383,372 | 71,778,025 | 57,505,389 | 473,763 |
| | | 8,636 | 2,666 | (225,964) | 92,556 | (299,074) | 1,407 |
| Net assets at the beginning of the year/period | | 57,281,061 | 65,551,560 | 1,119,467,731 | 1,954,662,215 | 274,569,138 | 14,483,532 |
| Net assets at the end of the year/period | | 54,077,080 | 74,535,262 | 1,122,622,916 | 1,643,493,514 | 250,851,504 | 15,405,658 |

The accompanying notes form an integral part of these financial statements.

^Refer to Note 25 for more details.

Invesco Funds

Statement of Operations and Changes in Net Assets for the year ended 29 February 2024

| | Notes | Invesco Real Return (EUR) Bond Fund EUR | Invesco Sterling Bond Fund GBP | Invesco Sustainable China Bond Fund USD | Invesco Sustainable Global High Income Fund USD | Invesco Sustainable Multi-Sector Credit Fund EUR | Invesco UK Investment Grade Bond Fund GBP |
|---|-----------|--|--|--|--|---|--|
| INCOME | | | | | | | |
| Dividends | 2(e) | – | 1,071,520 | 46,470 | 80,028 | – | 37,355 |
| Bond interest | 2(e) | 661,108 | 31,628,637 | 784,714 | 8,473,896 | 2,277,800 | 1,541,169 |
| Accretion of market discount/ (Amortisation of market premium) | 2(e) | 77,518 | 3,409,170 | 607,895 | 7,549,410 | 1,667,023 | (146,092) |
| Bank interest | | 9,922 | 222,376 | 24,692 | 99,606 | 80,695 | 13,549 |
| Net interest received on swaps | 2(k)-2(q) | – | 2,617 | 1,297 | 114,488 | 11,232 | – |
| Securities Lending Income | 18 | 3,495 | 42,671 | 6,163 | 57,678 | 10,023 | 3,671 |
| Other income | 6,25 | – | (30,892) | – | 20,703 | 3,635 | 397 |
| | | 752,043 | 36,346,099 | 1,471,231 | 16,395,809 | 4,050,408 | 1,450,049 |
| EXPENSES | | | | | | | |
| Management fees | 3 | 244,757 | 3,102,159 | 147,642 | 1,455,744 | 267,443 | 227,031 |
| Service Agent's fee | 4 | 41,976 | 731,341 | 24,611 | 225,929 | 55,005 | 37,555 |
| Custodian fee | 4 | 4,578 | 60,858 | 5,708 | 9,940 | 9,770 | 4,078 |
| Tax | 5 | 14,468 | 240,398 | 12,492 | 80,334 | 15,162 | 19,204 |
| Administration expenses | | 40,407 | 79,401 | 36,222 | 80,278 | 44,982 | 38,491 |
| Bank overdraft interest | | – | – | – | – | – | – |
| Net interest paid on swaps | 2(k)-2(q) | – | 51,882 | 1,463 | 22,642 | 868 | – |
| Other Operating Expenses | 22 | 5,556 | 5,086 | 1,330 | 1,740 | 1,545 | 1,200 |
| Total Waived Expenses | 3,4 | (14,219) | – | (5,053) | – | – | (19,184) |
| Other interest paid | | – | 546 | – | 8,359 | 3,282 | – |
| | | 337,523 | 4,271,671 | 224,415 | 1,884,966 | 398,057 | 308,375 |
| Net investment income for the year/period | | | | | | | |
| Dividends | 7 | 414,520 | 32,074,428 | 1,246,816 | 14,510,843 | 3,652,351 | 1,141,674 |
| Net increase/(decrease) in provision for unrealised capital gains tax | | – | (23,134,996) | (883) | (10,902,183) | (424,625) | (1,065,584) |
| Net proceeds/(payments) from issue/(redemption) of shares | | (7,067,800) | 8,782,256 | (26,715) | (24,650,526) | 27,629 | (1,629,744) |
| Net realised (loss) on investments, derivatives and foreign currencies and other | | (682,938) | (18,184,816) | (899,184) | (20,358,276) | (2,799,450) | (2,208,366) |
| Net change in unrealised appreciation/depreciation on forward foreign exchange contracts | 2(i) | (89,973) | 1,324,370 | 9,965 | (1,115) | 605,342 | 127,494 |
| Net change in unrealised appreciation/depreciation on futures contracts | 2(j) | (5,945) | – | 12,869 | (44,078) | 26,341 | 5,723 |
| Net change in unrealised appreciation/depreciation on credit default swaps | 2(k) | – | – | 12,154 | 358,474 | (101,422) | – |
| Net change in unrealised appreciation/depreciation on equity variance swaps | 2(l) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on volatility swaps | 2(m) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on inflation linked swaps | 2(n) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on interest rate swaps | 2(o) | – | – | – | – | 1,916 | – |
| Net change in unrealised appreciation/depreciation on commodity swaps | 2(p) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on total return swaps | 2(q) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on options/swaptions | 2(r)&2(s) | 357 | – | – | – | (3,844) | 375 |
| Net change in unrealised appreciation/depreciation on investments | | 1,313,122 | 32,699,345 | 381,890 | 18,771,521 | 1,840,639 | 1,799,864 |
| Net change in unrealised appreciation/depreciation on foreign currency and other transactions | | (232) | (29,978) | (209) | 1,887 | 76,942 | 4,743 |
| Net assets at the beginning of the year/period | | 32,085,434 | 692,271,989 | 24,469,089 | 176,130,367 | 45,704,043 | 38,517,278 |
| Net assets at the end of the year/period | | 25,966,545 | 725,802,598 | 25,205,792 | 153,816,914 | 48,605,862 | 36,693,457 |

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Operations and Changes in Net Assets for the year ended 29 February 2024

| | Notes | Invesco USD Ultra-Short Term Debt Fund USD | Invesco US High Yield Bond Fund USD | Invesco US Investment Grade Corporate Bond Fund USD | Invesco Asia Asset Allocation Fund USD | Invesco Global Income Fund EUR | Invesco Pan European High Income Fund EUR |
|---|-----------|---|--|--|---|--|--|
| INCOME | | | | | | | |
| Dividends | 2(e) | – | 25,163 | 13,801 | 1,843,271 | 13,586,062 | 42,613,039 |
| Bond interest | 2(e) | 1,854,254 | 1,476,969 | 731,324 | 3,074,292 | 47,048,970 | 242,847,546 |
| Accretion of market discount/ (Amortisation of market premium) | 2(e) | 1,807,751 | 1,574,806 | 2,305 | 641,912 | 14,096,339 | 68,047,167 |
| Bank interest | | 136,663 | 9,652 | 2,566 | 33,495 | 598,552 | 5,332,306 |
| Net interest received on swaps | 2(k)-2(q) | – | – | – | – | 32,146 | – |
| Securities Lending Income | 18 | – | 58 | 2,027 | 25,445 | 112,356 | 2,416,828 |
| Other income | 6, 25 | – | 585 | – | 1,434 | 869,977 | 10,526,183 |
| | | 3,798,668 | 3,087,233 | 752,023 | 5,619,849 | 76,344,402 | 371,783,069 |
| EXPENSES | | | | | | | |
| Management fees | 3 | 180,528 | 341,953 | 110,769 | 2,288,561 | 20,707,800 | 82,351,363 |
| Service Agent's fee | 4 | 34,451 | 50,700 | 18,603 | 511,796 | 4,031,494 | 16,630,582 |
| Custodian fee | 4 | 3,225 | 1,931 | 1,526 | 50,022 | 154,437 | 558,096 |
| Tax | 5 | 45,107 | 12,839 | 7,196 | 87,194 | 696,853 | 2,979,623 |
| Administration expenses | | 46,789 | 37,773 | 38,354 | 109,554 | 129,047 | 264,552 |
| Bank overdraft interest | | – | – | – | – | – | – |
| Net interest paid on swaps | 2(k)-2(q) | – | – | – | – | 557,500 | – |
| Other Operating Expenses | 22 | 1,740 | 1,345 | 1,237 | 4,124 | 22,421 | 42,154 |
| Total Waived Expenses | 3, 4 | (24,101) | (16,404) | (31,841) | – | – | – |
| Other interest paid | | – | – | – | – | 21,411 | 127,291 |
| | | 287,739 | 430,137 | 145,844 | 3,051,251 | 26,320,963 | 102,953,661 |
| Net investment income for the year/period | | | | | | | |
| Dividends | 7 | 3,510,929 | 2,657,096 | 606,179 | 2,568,598 | 50,023,439 | 268,829,408 |
| Net (decrease)/increase in provision for unrealised capital gains tax | | (283) | (1,062,769) | (39,486) | (1,994,401) | (34,144,514) | (63,368,250) |
| Net proceeds/(payments) from issue/(redemption) of shares | | – | – | – | (542,337) | – | – |
| Net realised gain/(loss) on investments, derivatives and foreign currencies and other | | 9,023,020 | (2,122,374) | (2,351,142) | (40,601,571) | (49,354,628) | (453,730,343) |
| Net change in unrealised appreciation/depreciation on forward foreign exchange contracts | | 3,104 | (3,011,064) | (1,122,022) | (12,087,800) | (7,109,623) | (110,410,643) |
| Net change in unrealised appreciation/depreciation on futures contracts | 2(i) | – | 69,183 | 76,113 | 193,249 | 2,267,781 | 9,286,671 |
| Net change in unrealised appreciation/depreciation on credit default swaps | 2(j) | – | – | 6,153 | – | 2,188,383 | – |
| Net change in unrealised appreciation/depreciation on equity variance swaps | 2(k) | – | – | – | – | (3,865,758) | – |
| Net change in unrealised appreciation/depreciation on volatility swaps | 2(l) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on inflation linked swaps | 2(m) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on interest rate swaps | 2(n) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on commodity swaps | 2(o) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on total return swaps | 2(p) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on options/swaptions | 2(q) | – | – | – | – | – | – |
| Net change in unrealised appreciation/depreciation on investments | 2(r)&2(s) | – | – | – | – | 810,547 | – |
| Net change in unrealised appreciation/depreciation on foreign currency and other transactions | | 1,074,987 | 2,241,394 | 893,866 | 9,989,039 | 64,055,198 | 186,676,775 |
| Net assets at the beginning of the year/period | | – | (148) | 44 | 188,916 | (142,458) | 835,233 |
| Net assets at the beginning of the year/period | | 66,738,209 | 26,433,539 | 14,290,995 | 197,564,831 | 1,439,044,230 | 6,409,802,224 |
| Net assets at the end of the year/period | | 80,349,966 | 25,204,857 | 12,360,700 | 155,278,524 | 1,463,772,597 | 6,247,921,075 |

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Operations and Changes in Net Assets for the year ended 29 February 2024

| | Notes | Invesco Sustainable Allocation Fund EUR | Invesco Sustainable Global Income Fund EUR | Invesco Balanced-Risk Allocation Fund EUR | Invesco Balanced-Risk Allocation 12% Fund ³ EUR | Invesco Balanced-Risk Select Fund EUR | Invesco Global Targeted Returns Fund EUR |
|---|-----------|---|--|---|--|---------------------------------------|--|
| INCOME | | | | | | | |
| Dividends | 2(e) | 1,001,146 | 101,639 | – | 33 | 3 | 709,510 |
| Bond interest | 2(e) | 330,958 | 534,039 | 8,045,860 | 3,284 | 286,077 | 9,418,995 |
| Accretion of market discount/ (Amortisation of market premium) | 2(e) | (93,424) | 335,794 | 20,780,377 | 378,749 | 2,607,801 | 3,213,320 |
| Bank interest | | 73,292 | 5,762 | 5,223,950 | 71,509 | 613,645 | 2,280,631 |
| Net interest received on swaps | 2(k)-2(q) | – | – | 325,446 | 438 | 43,038 | 6,331,042 |
| Securities Lending Income | 18 | 172 | – | 234,920 | 1,632 | 40,651 | 19,621 |
| Other income | 6,25 | 11,025 | 930 | 129,522 | 992 | 9,605 | 912,839 |
| | | 1,323,169 | 978,164 | 34,740,075 | 456,637 | 3,600,820 | 22,885,958 |
| EXPENSES | | | | | | | |
| Management fees | 3 | 459,082 | 266,581 | 13,640,742 | 324,421 | 2,129,160 | 2,860,075 |
| Service Agent's fee | 4 | 72,212 | 60,787 | 2,652,291 | 57,826 | 500,935 | 241,179 |
| Custodian fee | 4 | 15,136 | 4,742 | 129,637 | 13,301 | 31,007 | 89,474 |
| Tax | 5 | 28,298 | 32,224 | 535,752 | 9,378 | 136,568 | 96,482 |
| Administration expenses | | 57,591 | 46,721 | 182,358 | 55,933 | 43,523 | 102,939 |
| Bank overdraft interest | | – | – | – | – | – | – |
| Net interest paid on swaps | 2(k)-2(q) | – | – | 16,234,423 | 191,795 | 1,975,885 | 7,408,408 |
| Other Operating Expenses | 22 | 1,384 | (22,283) | 12,338 | 1,254 | 4,208 | 24,944 |
| Total Waived Expenses | 3,4 | (9,407) | (49,796) | (2,758) | (33,692) | (3,960) | – |
| Other interest paid | | – | 851 | 44,975 | 190 | 9,113 | 201,223 |
| | | 624,296 | 339,827 | 33,429,758 | 620,406 | 4,826,439 | 11,024,724 |
| Net investment income/(loss) for the year/period | | | | | | | |
| Dividends | 7 | (12,940) | (386,678) | (9,222) | – | – | (2,667,486) |
| Net (decrease)/increase in provision for unrealised capital gains tax | | – | – | – | – | – | (59,705) |
| Net proceeds/(payments) from issue/(redemption) of shares | | (13,713,879) | 10,086,136 | (371,136,378) | (5,165,150) | (109,416,519) | (263,060,481) |
| Net realised gain/(loss) on investments, derivatives and foreign currencies and other | | (101,799) | (337,790) | 4,457,610 | (619,768) | 6,347,121 | (1,323,140) |
| Net change in unrealised appreciation/depreciation on forward foreign exchange contracts | 2(i) | 712,955 | 47,370 | (4,268,676) | 8,085 | (437,833) | 190,313 |
| Net change in unrealised appreciation/depreciation on futures contracts | 2(j) | (280,920) | 1,138 | 27,983,282 | 456,785 | 3,392,786 | 2,418,838 |
| Net change in unrealised appreciation/depreciation on credit default swaps | 2(k) | – | – | – | – | – | (284,200) |
| Net change in unrealised appreciation/depreciation on equity variance swaps | 2(l) | – | – | – | – | – | (2,586,461) |
| Net change in unrealised appreciation/depreciation on volatility swaps | 2(m) | – | – | – | – | – | (2,093,712) |
| Net change in unrealised appreciation/depreciation on inflation linked swaps | 2(n) | – | – | – | – | – | 430,762 |
| Net change in unrealised appreciation/depreciation on interest rate swaps | 2(o) | – | – | – | – | – | 3,875,155 |
| Net change in unrealised appreciation/depreciation on commodity swaps | 2(p) | – | – | (1,659,735) | (106,775) | (359,816) | (232,254) |
| Net change in unrealised appreciation/depreciation on total return swaps | 2(q) | – | – | 11,366,539 | 98,041 | 1,398,941 | (4,776,410) |
| Net change in unrealised appreciation/depreciation on options/swaptions | 2(r)&2(s) | – | – | (6,391,993) | (259,363) | (1,164,948) | 493,989 |
| Net change in unrealised appreciation/depreciation on investments | | 5,759,753 | 2,082,617 | 4,856,591 | 86,195 | (1,355,317) | 3,850,098 |
| Net change in unrealised appreciation/depreciation on foreign currency and other transactions | | (4,211) | 1,406 | 62,184 | 2,085 | 22,551 | (140,257) |
| Net assets at the beginning of the year/period | | 63,940,533 | 14,138,369 | 1,486,240,977 | 22,710,701 | 211,761,355 | 368,006,975 |
| Net assets at the end of the year/period | | 56,998,365 | 26,270,905 | 1,152,811,496 | 17,047,067 | 108,962,702 | 113,903,258 |

³Effective 8 August 2023, Invesco Macro Allocation Strategy Fund repositioned and was renamed to Invesco Balanced-Risk Allocation 12% Fund.

The accompanying notes form an integral part of these financial statements.

Invesco Funds

Statement of Operations and Changes in Net Assets for the year ended 29 February 2024

| | Notes | Invesco Global Targeted Returns Select Fund ² EUR | Invesco Fixed Maturity Global Debt 2024 Fund ² USD | 29.02.2024 ^Combined- Net Assets USD Equiv. USD |
|---|-----------|---|--|---|
| INCOME | | | | |
| Dividends | 2(e) | 166,763 | 16,806 | 447,850,078 |
| Bond interest | 2(e) | 1,144,317 | 881,606 | 788,274,554 |
| Accretion of market discount/ (Amortisation of market premium) | 2(e) | 548,645 | (120,898) | 211,258,981 |
| Bank interest | | 355,069 | 109,776 | 24,784,566 |
| Net interest received on swaps | 2(k)-2(q) | 1,192,128 | – | 48,352,480 |
| Securities Lending Income | 18 | 1,754 | 14,449 | 8,141,877 |
| Other income | 6,25 | 125,558 | – | 21,585,130 |
| | | 3,534,234 | 901,739 | 1,550,247,666 |
| EXPENSES | | | | |
| Management fees | 3 | 238,536 | 108,831 | 399,945,758 |
| Service Agent's fee | 4 | 26,395 | 13,448 | 73,158,890 |
| Custodian fee | 4 | 43,420 | 691 | 6,447,068 |
| Tax | 5 | 12,582 | 8,547 | 15,772,320 |
| Administration expenses | | 46,784 | 6,229 | 7,434,893 |
| Bank overdraft interest | | – | – | 220,477 |
| Net interest paid on swaps | 2(k)-2(q) | 1,389,167 | – | 76,123,939 |
| Other Operating Expenses | 22 | 154,029 | 2,734 | 627,094 |
| Total Waived Expenses | 3,4 | (41,254) | – | (1,834,247) |
| Other interest paid | | 27,713 | – | 1,402,407 |
| | | 1,897,372 | 140,480 | 579,298,599 |
| Net investment income for the year/period | | | | |
| Dividends | 7 | (55,265) | (890,302) | (247,344,144) |
| Net (decrease)/increase in provision for unrealised capital gains tax | | (12,351) | – | (28,525,537) |
| Net (payments) from issue/(redemption) of shares | | (65,034,011) | (60,169,919) | (4,630,236,010) |
| Net realised (loss) on investments, derivatives and foreign currencies and other | | (7,927,011) | (6,373,631) | (810,696,961) |
| Net change in unrealised appreciation/depreciation on forward foreign exchange contracts | 2(i) | 2,472,008 | – | 36,603,645 |
| Net change in unrealised appreciation/depreciation on futures contracts | 2(j) | 769,359 | – | 38,898,693 |
| Net change in unrealised appreciation/depreciation on credit default swaps | 2(k) | (378,174) | – | (5,928,661) |
| Net change in unrealised appreciation/depreciation on equity variance swaps | 2(l) | (722,255) | – | (3,584,868) |
| Net change in unrealised appreciation/depreciation on volatility swaps | 2(m) | (512,089) | – | (2,823,286) |
| Net change in unrealised appreciation/depreciation on inflation linked swaps | 2(n) | – | – | 2,352,199 |
| Net change in unrealised appreciation/depreciation on interest rate swaps | 2(o) | 136,707 | – | 1,535,413 |
| Net change in unrealised appreciation/depreciation on commodity swaps | 2(p) | – | – | (2,555,431) |
| Net change in unrealised appreciation/depreciation on total return swaps | 2(q) | (1,056,675) | – | 9,484,228 |
| Net change in unrealised appreciation/depreciation on options/swaptions | 2(r)&2(s) | (132,985) | – | (6,490,195) |
| Net change in unrealised appreciation/depreciation on investments | | 256,596 | 6,167,018 | 2,216,435,732 |
| Net change in unrealised appreciation/depreciation on foreign currency and other transactions | | (25,453) | 3 | 1,238,576 |
| Net assets at the beginning of the year/period | | 70,584,737 | 60,505,572 | 39,002,395,372 ^{^^} |
| Net assets at the end of the year/period | | – | – | 36,541,707,832 |

² Invesco Global Targeted Returns Select Fund was put into liquidation on 30 October 2023.

² Invesco Fixed Maturity Global Debt 2024 Fund was put into liquidation on 30 June 2023.

[^] Combined aggregate of all sub-funds. Investments by one sub-fund into another are not eliminated, and are thus accounted twice in the combined figures. See Note 2(w) on the Notes to the Financial Statements.

^{^^} With the exchange rates prevailing as at 28 February 2023, this amount was equal to USD 38,715,297,005.

The accompanying notes form an integral part of these financial statements.

Notes to the Financial Statements

1. General

Invesco Funds (the "Fund") is an investment company organised under part I of the Luxembourg Law on collective investment of 17 December 2010, as amended, as a Société Anonyme qualifying as a Société d'Investissement à Capital Variable ("SICAV"). The Fund is an umbrella fund, comprising 80 active sub-funds with each sub-fund being treated as a separate entity.

(a) Classes of Shares

The following table lists the classes of Shares within the Fund as at 29 February 2024:

| Shares | Available currency | Available to | Distribution policy |
|----------------|---|--|------------------------------|
| A | AUD, CAD, CHF, CNH, CZK, EUR, GBP, HKD, JPY, NZD, SEK, SGD, USD | All investors. | Accumulation or Distribution |
| A1 | USD | Reserved to Shareholders which have invested during the Initial Offering Period and a limited period of time thereafter at the discretion of the Management Company. | Accumulation or Distribution |
| B | EUR, JPY, USD | Customers of distributors or intermediaries appointed specifically for the purpose of distributing the B Shares. | Accumulation or Distribution |
| C | CHF, CNH, EUR, GBP, HKD, JPY, SGD, USD | Distributors (contracted with the Management Company or an Invesco Sub-Distributor) and their clients who have a separate fee arrangement between them, other institutional investors or any other investor at the Management Company's discretion. | Accumulation or Distribution |
| E | AUD, EUR, USD | All investors. | Accumulation or Distribution |
| E1 | EUR | Reserved to Shareholders which have invested during the Initial Offering Period and a limited period of time thereafter at the discretion of the Management Company. | Accumulation or Distribution |
| FA | EUR, USD | Investors and financial intermediaries, who have an agreement with the Management Company (covering the fee structure relevant to the investors). | Accumulation or Distribution |
| I | AUD, CAD, CNH, EUR, GBP, HKD, USD | Investors: (i) who, at the time the relevant subscription order is received, are clients of Invesco with an agreement covering the charging structure relevant to the investors' investments in such Shares; and (ii) who are institutional investors. | Accumulation or Distribution |
| P1/P11 | CHF, CNH, EUR, GBP, JPY, SGD, USD | Investors and financial intermediaries, who have an agreement with the Management Company (covering the fee structure relevant to the investors). "P11" shares will be reserved for institutional investors. | Accumulation or Distribution |
| R | EUR, JPY, USD | All investors. | Accumulation or Distribution |
| S | CHF, EUR, GBP, JPY, SGD, USD | Investors who, at the time the relevant subscription order is received, are (i) institutional investors, and (ii) have submitted an Application Form supplement that has been approved by the SICAV to ensure the requirements established at the time of investment have been met. | Accumulation or Distribution |
| T1/T11, T2/T12 | EUR, GBP, JPY, USD | Financial intermediaries, which according to regulatory requirements or based on individual fee arrangements with their clients are not allowed to accept and keep commissions on management fee, subject to the approval of the Management Company. "T1"/"T12" Shares will be reserved for institutional investors, who have an agreement with the Management Company. The relevant management fee applicable to each "T1"/"T2" or "T11"/"T12" Share will be published on the Website of the Management Company and in the annual report. No commission on management fee may be paid to any financial intermediary in relation to any of the "T1"/"T12" or "T11"/"T12" Shares. | Accumulation or Distribution |
| Z | AUD, CHF, CNH, EUR, GBP, HKD, JPY, NOK, SGD, USD | Financial intermediaries, which according to regulatory requirements or based on individual fee arrangements with their clients, are not allowed to accept and keep commissions on management fee, subject to the approval of the Management Company. No commissions on management fee may be paid to any financial intermediary in relation to any of the "Z" Shares. | Accumulation or Distribution |

Notes to the Financial Statements (continued)

1. General (continued)

(a) Classes of Shares (continued)

Hedged Share Classes are available to investors on several sub-funds. For such classes of Shares, the Fund may hedge the currency exposure of classes of Shares denominated in a currency other than the base currency of the relevant sub-fund, in order to attempt to mitigate the effect of fluctuations in the exchange rate between the Share Class currency and the base currency.

(b) Activity of the Fund

Activity of the Fund since 28 February 2023:

Share Class Launch

Effective 1 March 2023, the following share classes were launched:

- Invesco Emerging Markets Equity Fund A (HKD) Accumulation
- Invesco Emerging Markets Equity Fund I (EUR) Accumulation

Total Expense Level Cap

Effective 1 March 2023, Invesco Emerging Markets Equity Fund applied a cap on Total Expenses charged.

Sub-Fund Launch

Effective 29 March 2023, the following Sub-Fund was launched:

- Invesco Sustainable Eurozone Equity Fund

Share Class Launch

Effective 26 April 2023, the following share classes were launched:

- Invesco Global Equity Income Fund A (EUR) Accumulation
- Invesco Euro Equity Fund I Accumulation
- Invesco UK Equity Fund A (EUR) Accumulation
- Invesco UK Equity Fund A (EUR) Semi-Annual Distribution
- Invesco UK Equity Fund A Accumulation
- Invesco UK Equity Fund A (HKD) Accumulation
- Invesco UK Equity Fund A (SGD Hedged) Accumulation
- Invesco UK Equity Fund A (SGD) Accumulation
- Invesco UK Equity Fund A (USD Hedged) Accumulation
- Invesco UK Equity Fund A (USD Hedged) Semi-Annual Distribution
- Invesco UK Equity Fund A (USD) Accumulation
- Invesco UK Equity Fund A (USD) Semi-Annual Distribution
- Invesco UK Equity Fund S (EUR) Accumulation
- Invesco UK Equity Fund S (EUR) Semi-Annual Distribution
- Invesco UK Equity Fund S Accumulation
- Invesco UK Equity Fund S Semi-Annual Distribution
- Invesco UK Equity Fund S (SGD) Accumulation
- Invesco UK Equity Fund S (SGD) Semi-Annual Distribution
- Invesco UK Equity Fund S (USD Hedged) Accumulation
- Invesco UK Equity Fund S (USD Hedged) Semi-Annual Distribution
- Invesco UK Equity Fund S (USD) Accumulation
- Invesco UK Equity Fund S (USD) Semi-Annual Distribution
- Invesco UK Equity Fund T1 (EUR) Accumulation
- Invesco UK Equity Fund T1 (EUR) Semi-Annual Distribution
- Invesco UK Equity Fund T1 Accumulation
- Invesco UK Equity Fund T1 (USD Hedged) Accumulation
- Invesco UK Equity Fund T1 (USD Hedged) Semi-Annual Distribution
- Invesco UK Equity Fund T1 (USD) Accumulation
- Invesco UK Equity Fund T1 (USD) Semi-Annual Distribution
- Invesco Asia Opportunities Equity Fund A (EUR) Accumulation
- Invesco Asian Equity Fund I Accumulation
- Invesco China Focus Equity Fund S Annual Distribution
- Invesco Greater China Equity Fund A (EUR) Accumulation
- Invesco Energy Transition Fund A (EUR) Accumulation
- Invesco Global Founders & Owners Fund A (EUR) Accumulation
- Invesco Gold & Special Minerals Fund A (EUR) Accumulation
- Invesco Emerging Markets Local Debt Fund T1 (GBP) Accumulation
- Invesco Emerging Markets Local Debt Fund T1 (GBP) Semi-Annual Distribution
- Invesco Environmental Climate Opportunities Bond Fund A (EUR) Accumulation

Share Class Launch

Effective 28 June 2023, the following share classes were launched:

- Invesco Emerging Markets Equity Fund A Accumulation
- Invesco Sustainable Eurozone Equity Fund Z (GBP Hedged) Accumulation
- Invesco UK Equity Fund T1 Semi-Annual Distribution
- Invesco Japanese Equity Advantage Fund I (USD) Accumulation
- Invesco Asian Equity Fund A Monthly-1 Distribution
- Invesco Asian Equity Fund A (HKD) Monthly-1 Distribution
- Invesco Asian Equity Fund S (EUR) Accumulation
- Invesco Global Income Fund A (USD) Accumulation
- Invesco Global Income Fund C (USD) Accumulation

Notes to the Financial Statements (continued)

1. General (continued)

(b) Activity of the Fund (continued)

Sub-Fund Liquidation

Effective 30 June 2023, Invesco Fixed Maturity Global Debt 2024 Fund was put into liquidation.

New Prospectus

Effective 7 July 2023, a new Prospectus was issued.

Sub-Fund Re-Position and Name Change

Effective 8 August 2023, Invesco Macro Allocation Strategy Fund repositioned and was renamed to Invesco Balanced-Risk Allocation 12% Fund.

Total Expense Level Cap

Effective 8 August 2023, Invesco Balanced-Risk Allocation 12% Fund applied a cap on Total Expenses charged.

Management Fee Increase

Effective 8 August 2023, Invesco Balanced-Risk Allocation 12% Fund had a management fee increase as follows:

| Share Class | Management Fee | New Management Fee |
|-------------|----------------|--------------------|
| A | 1.25% | 1.50% |
| C | 0.75% | 1.00% |
| E | 1.75% | 2.00% |
| R | 1.25% | 1.50% |
| S | 0.62% | 0.75% |
| Z | 0.62% | 0.75% |

Sub-Fund Liquidation

Effective 8 August 2023, Invesco Emerging Markets Select Equity Fund was put into liquidation.

Share Class Launch

Effective 30 August 2023, the following share classes were launched:

- Invesco Emerging Markets Equity Fund Z (EUR) Accumulation
- Invesco Asian Equity Fund A (RMB Hedged) Monthly-1 Distribution
- Invesco Emerging Market Flexible Bond Fund S Accumulation
- Invesco Global Investment Grade Corporate Bond Fund A (EUR Hedged) Monthly-1 Distribution
- Invesco Global Investment Grade Corporate Bond Fund A (GBP Hedged) Monthly-1 Distribution
- Invesco Global Investment Grade Corporate Bond Fund S (GBP Hedged) Accumulation
- Invesco Global Investment Grade Corporate Bond Fund S (GBP Hedged) Gross Quarterly Distribution
- Invesco Balanced-Risk Allocation 12% Fund A (GBP Hedged) Accumulation
- Invesco Balanced-Risk Allocation 12% Fund PI1 Accumulation
- Invesco Balanced-Risk Allocation 12% Fund PI1 (CHF Hedged) Accumulation
- Invesco Balanced-Risk Allocation 12% Fund PI1 (GBP Hedged) Accumulation
- Invesco Balanced-Risk Allocation 12% Fund PI1 (JPY Hedged) Accumulation
- Invesco Balanced-Risk Allocation 12% Fund PI1 (USD Hedged) Accumulation
- Invesco Balanced-Risk Allocation 12% Fund Z (HKD Hedged) Accumulation
- Invesco Balanced-Risk Allocation 12% Fund Z (SGD Hedged) Accumulation
- Invesco Balanced-Risk Allocation 12% Fund Z (USD Hedged) Accumulation

Share Class Liquidation

Effective 30 August 2023, the following share classes were liquidated:

- Invesco Euro Equity Fund PI1 (CHF Hedged) Accumulation
- Invesco Pan European Focus Equity Fund S Accumulation
- Invesco Global Income Real Estate Securities Fund A Annual Distribution
- Invesco Bond Fund B Semi-Annual Distribution
- Invesco Bond Fund Z (EUR Hedged) Accumulation
- Invesco Emerging Market Corporate Bond Fund Z (EUR Hedged) Annual Distribution
- Invesco Global Flexible Bond Fund I (AUD Hedged) Quarterly Distribution
- Invesco Global Flexible Bond Fund Z (EUR Hedged) Accumulation
- Invesco Global Investment Grade Corporate Bond Fund A (HKD) Accumulation
- Invesco Sustainable Global High Income Fund R Accumulation
- Invesco Sustainable Multi-Sector Credit Fund S Annual Distribution
- Invesco US High Yield Bond Fund C (GBP Hedged) Accumulation
- Invesco Global Targeted Returns Select Fund C Accumulation
- Invesco Global Targeted Returns Select Fund S Annual Distribution
- Invesco Global Targeted Returns Select Fund S Accumulation

Sub-Fund Liquidation

Effective 9 October 2023, Invesco Global Thematic Innovation Equity Fund was put into liquidation.

Notes to the Financial Statements (continued)

1. General (continued)

(b) Activity of the Fund (continued)

Share Class Liquidation

Effective 9 October 2023, the following share classes were liquidated:

- Invesco Global Targeted Returns Fund C Annual Distribution
- Invesco Global Targeted Returns Fund C (AUD Hedged) Accumulation
- Invesco Global Targeted Returns Fund I (AUD Hedged) Gross Annual Distribution

Share Class Launch

Effective 25 October 2023, the following share classes were launched:

- Invesco Global Equity Income Advantage Fund Z (GBP) Accumulation
- Invesco Global Equity Income Advantage Fund Z (GBP) Monthly Distribution
- Invesco US Value Equity Fund S Accumulation
- Invesco Pan European Focus Equity Fund C Annual Distribution
- Invesco Pan European Focus Equity Fund Z Gross Annual Distribution
- Invesco Metaverse and AI Fund (formerly Invesco Metaverse Fund) FA Accumulation
- Invesco Metaverse and AI Fund (formerly Invesco Metaverse Fund) FA (EUR) Accumulation
- Invesco Metaverse and AI Fund (formerly Invesco Metaverse Fund) FA (EUR) Annual Distribution
- Invesco Global High Yield Short Term Bond Fund I (EUR Hedged) Monthly Distribution
- Invesco Sustainable Allocation Fund C (USD Hedged) Accumulation
- Invesco Sustainable Allocation Fund R (USD Hedged) Accumulation
- Invesco Sustainable Allocation Fund Z (USD Hedged) Accumulation

Sub-Fund Liquidation

Effective 30 October 2023, Invesco Global Targeted Returns Select Fund was put into liquidation.

Effective 24 November 2023, Invesco Global Convertible Fund was put into liquidation.

Share Class Launch

Effective 29 November 2023, the following share classes were launched:

- Invesco Sustainable Global Income Fund A (CHF Hedged) Accumulation
- Invesco Sustainable Global Income Fund A (GBP Hedged) Accumulation
- Invesco Sustainable Global Income Fund A (SEK Hedged) Accumulation
- Invesco Sustainable Global Income Fund A (USD Hedged) Accumulation
- Invesco Sustainable Global Income Fund C Accumulation
- Invesco Sustainable Global Income Fund C (CHF Hedged) Accumulation
- Invesco Sustainable Global Income Fund C (GBP Hedged) Accumulation
- Invesco Sustainable Global Income Fund C (USD Hedged) Accumulation
- Invesco Sustainable Global Income Fund E Accumulation
- Invesco Sustainable Global Income Fund I (CAD Hedged) Annual Distribution
- Invesco Sustainable Global Income Fund R Accumulation
- Invesco Sustainable Global Income Fund R (USD Hedged) Accumulation
- Invesco Sustainable Global Income Fund S (USD Hedged) Accumulation
- Invesco Sustainable Global Income Fund Z Annual Distribution
- Invesco Sustainable Global Income Fund Z (CHF Hedged) Accumulation
- Invesco Sustainable Global Income Fund Z (GBP Hedged) Accumulation
- Invesco Sustainable Global Income Fund Z (USD Hedged) Accumulation
- Invesco Pan European Equity Income Fund T1 Accumulation
- Invesco Pan European Equity Income Fund T1 Gross Semi-Annual Distribution
- Invesco Global Equity Income Advantage Fund C (HKD) Monthly Distribution
- Invesco Global Equity Income Advantage Fund C (USD) Monthly Distribution
- Invesco Emerging Markets Bond Fund I (CAD Hedged) Monthly Distribution
- Invesco Asian Equity Fund A (CZK Hedged) Accumulation

Total Expense Level Cap Reduction

Effective 29 November 2023, the cap on total expense charged in respect of Class A of the Invesco Sustainable Global Income Fund reduced from 1.75% to 1.59%.

Service Agent Fee Reduction

Effective 29 November 2023, Invesco Sustainable Global Income Fund had a service agent fee reduction as follows:

| Share Class | Service Agent Fee | New Service Agent Fee |
|-------------|-------------------|-----------------------|
| A | 0.30% | 0.25% |
| Z | 0.20% | 0.15% |

Sub-Fund Name Change

Effective 18 January 2024, Invesco Metaverse Fund was renamed to Invesco Metaverse and AI Fund.

New Prospectus

Effective 18 January 2024, a new Prospectus was issued.

Notes to the Financial Statements (continued)

1. General (continued)

(b) Activity of the Fund (continued)

Board of Director Change

Mr. Bernhard Langer effectively resigned from the Invesco Funds Board of Directors as of Sunday, 31 December 2023. Mr. Feargal Dempsey replaced Mr. Langer as Chairman of the Invesco Funds Board as of Monday, 1 January 2024.

Sub-Fund Re-Position and Name Change

Effective 1 February 2024, Invesco Pacific Equity Fund was repositioned and renamed to Invesco Emerging Markets Ex-China Equity Fund.

Service Agent Fee Reduction

Effective 1 February 2024, Invesco Emerging ex-China Equity Fund had a service agent fee reduction as follows:

| Share Class | Service Agent Fee | New Service Agent Fee |
|-------------|-------------------|-----------------------|
| A | 0.35% | 0.20% |
| C | 0.25% | 0.10% |
| Z | 0.25% | 0.10% |

Total Expense Level Cap

Effective 1 February 2024, Invesco Emerging ex-China Equity Fund applied a cap on Total Expenses charged.

Management Fee Reduction

Effective 1 February 2024, Invesco Emerging ex-China Equity Fund had a management fee reduction as follows:

| Share Class | Management Fee | New Management Fee |
|-------------|----------------|--------------------|
| A | 1.50% | 1.40% |
| C | 1.00% | 0.90% |
| Z | 0.75% | 0.70% |

Service Agent Fee Reduction

Effective 1 February 2024, Invesco Emerging Markets Equity Fund had a service agent fee reduction as follows:

| Share Class | Service Agent Fee | New Service Agent Fee |
|-------------|-------------------|-----------------------|
| A | 0.25% | 0.20% |
| C | 0.25% | 0.10% |
| Z | 0.25% | 0.10% |

Management Fee Reduction

Effective 1 February 2024, Invesco Emerging Markets Equity Fund had a management fee reduction as follows:

| Share Class | Management Fee | New Management Fee |
|-------------|----------------|--------------------|
| A | 1.50% | 1.40% |
| C | 1.00% | 0.90% |
| S | 0.75% | 0.70% |
| Z | 0.75% | 0.70% |

Total Expense Level Cap Reduction

Effective 1 February 2024, the cap on total expense charged in respect of Class A of the Invesco Emerging Markets Equity Fund reduced from 1.94% to 1.70%.

Sub-Fund Merger

Effective 2 February 2024, Invesco Continental European Equity Fund merged into Invesco Pan European Focus Equity Fund.

Share Class Launch

Effective 21 February 2024, the following share classes were launched:

- Invesco Global Equity Income Advantage Fund A (AUD Hedged) Monthly Distribution 1
- Invesco Global Equity Income Advantage Fund A (EUR Hedged) Monthly Distribution 1
- Invesco Global Equity Income Advantage Fund A (GBP Hedged) Monthly Distribution 1
- Invesco Japanese Equity Advantage Fund I (GBP) Gross-QD
- Invesco Asia Opportunities Equity Fund I (GBP) Gross Monthly Distribution
- Invesco India Equity Fund I Accumulation
- Invesco Emerging Markets ex-China Equity Fund S Accumulation
- Invesco Global Income Real Estate Securities Fund I (GBP) Gross Monthly Distribution
- Invesco Responsible Global Real Assets Fund Z (EUR Hedged) Accumulation
- Invesco Emerging Markets Local Debt Fund I (GBP) Gross Monthly Distribution
- Invesco Global High Yield Short Term Bond Fund A (SEK Hedged) Accumulation
- Invesco Global High Yield Short Term Bond Fund T11 (EUR Hedged) Accumulation
- Invesco Global Investment Grade Corporate Bond Fund I (GBP Hedged) Gross Monthly Distribution
- Invesco India Bond Fund A (HKD) Monthly Distribution 1
- Invesco US High Yield Bond Fund A (SEK Hedged) Accumulation
- Invesco Global Income Fund A (HKD Hedged) Monthly Distribution 1
- Invesco Global Income Fund A (RMB Hedged) Monthly Distribution 1
- Invesco Global Income Fund A Monthly Distribution 1
- Invesco Global Income Fund A (GBP Hedged) Monthly Distribution 1

Notes to the Financial Statements (continued)

1. General (continued)

(c) Activity of the Fund since 29 February 2024

Sub-Fund Liquidation

Effective 21 March 2024, Invesco China A-Share Quant Equity Fund was put into liquidation.

Effective 3 April 2024, Invesco Global High Yield Short Term Bond Fund was put into liquidation.

Sub-Fund Merger

Effective 15 March 2024, Invesco Global Targeted Returns Fund merged into Invesco Sustainable Global Income Fund.

Effective 12 April 2024, Invesco Sustainable US Structured Equity Fund merged into Invesco Sustainable Allocation Fund.

Share Class Launch

Effective 24 April 2024, the following share classes were launched:

- Invesco US Value Equity Fund S (EUR) Accumulation
- Invesco Japanese Equity Advantage Fund A Semi-Annual Distribution
- Invesco Japanese Equity Advantage Fund A (GBP Hedged) Accumulation
- Invesco Japanese Equity Advantage Fund A (HKD Hedged) Accumulation
- Invesco Japanese Equity Advantage Fund A (USD) Accumulation
- Invesco Japanese Equity Advantage Fund A (USD) Annual Distribution
- Invesco Japanese Equity Advantage Fund C (GBP Hedged) Accumulation
- Invesco Japanese Equity Advantage Fund C (USD) Annual Distribution
- Invesco Japanese Equity Advantage Fund Z (USD) Annual Distribution
- Invesco Asian Equity Fund A (SGD Hedged) Monthly Distribution 1
- Invesco Emerging Markets ex-China Equity Fund A Accumulation
- Invesco Emerging Markets ex-China Equity Fund A (EUR) Accumulation
- Invesco Emerging Markets ex-China Equity Fund A (EUR Hedged) Accumulation
- Invesco Emerging Markets ex-China Equity Fund I (EUR) Accumulation
- Invesco Emerging Markets ex-China Equity Fund S (EUR) Accumulation
- Invesco Emerging Markets ex-China Equity Fund Z (EUR) Accumulation
- Invesco Emerging Markets ex-China Equity Fund Z (EUR Hedged) Accumulation
- Invesco Emerging Markets Bond Fund A Accumulation
- Invesco Sustainable Global High Income Fund A Accumulation

Share Class Launch

Effective 26 June 2024, the following share classes were launched:

- Invesco Asian Equity Fund S (GBP) Accumulation
- Invesco Asian Equity Fund S (GBP) Gross Annual Distribution
- Invesco Greater China Equity Fund A (HKD) Accumulation
- Invesco Greater China Equity Fund A (RMB Hedged) Accumulation
- Invesco Asian Flexible Bond Fund A Monthly Distribution 1
- Invesco Asian Flexible Bond Fund A (HKD) Monthly Distribution 1

2. Summary of Significant Accounting Policies

(a) The accompanying financial statements have been prepared in accordance with the format prescribed by Luxembourg regulations. Combined figures appearing in the Statement of Net Assets are for statistical purposes only and should not be used by investors with holdings in one or more sub-funds.

(b) Valuation of investments

Investments, including financial derivative instruments, are valued on the basis of the latest dealing price or the latest available midmarket quotation (the midpoint between the latest quoted bid and offer prices) of the securities on the relevant securities market on which the investments of the Fund are traded, quoted or dealt as at the Valuation Point on that day. Where investments of a sub-fund are both listed on a stock exchange and dealt by market makers outside the stock exchange on which the investments are listed, then the SICAV will determine the principal market for the investments in question and they are valued at the latest available price in that market. Securities which are not quoted or dealt in any stock exchange but which are dealt in on any other regulated market are valued in a manner as near as possible to that described above. If no price quotation is available for any of the securities held by a sub-fund or if the value as determined pursuant to the points above is not representative of the fair market value of the relevant securities, the value of such securities is based on the reasonably foreseeable sales price determined prudently and in good faith. Short-term money-market instruments are valued based on amortised cost method. Commercial papers and certificates of deposit may be valued at nominal values plus any accrued interest or on an amortised cost basis, which approximates their fair market value. The financial statements of sub-funds liquidated after closing are prepared on a non-going concern basis.

The financial statements have been prepared on the basis of the last Net Asset Values ("NAVs") determined in the accounting period. In accordance with the Prospectus, NAVs were calculated by reference to the latest available prices at 1.00 p.m. (Luxembourg time) on 29 February 2024 for all sub-funds of the Fund.

(c) Impact on values

By way of information, if the Fund had calculated the NAVs solely with a view to publication, the market prices used to value the investment portfolio would have been the closing prices on 29 February 2024 for the entire investment portfolio, including the American and European equities. However, these NAVs would not have been significantly different from those shown in these financial statements except for the following sub-funds:

Invesco Emerging Markets Equity Fund; an increase in the Net Asset Value of approximately 0.96% would have been observed

Invesco Global Small Cap Equity Fund; an increase in the Net Asset Value of approximately 0.61% would have been observed

Invesco US Value Equity Fund; an increase in the Net Asset Value of approximately 0.72% would have been observed

Invesco UK Equity Fund; a decrease in the Net Asset Value of approximately 0.57% would have been observed

Notes to the Financial Statements (continued)

2. Summary of Significant Accounting Policies

(c) Impact on values (continued)

Invesco Energy Transition Fund; an increase in the Net Asset Value of approximately 0.92% would have been observed
 Invesco Global Consumer Trends Fund; an increase in the Net Asset Value of approximately 1.61% would have been observed
 Invesco Global Health Care Innovation Fund; a decrease in the Net Asset Value of approximately 0.61% would have been observed
 Invesco Global Flexible Bond Fund; an increase in the Net Asset Value of approximately 0.58% would have been observed
 Invesco Gold & Special Minerals Fund; an increase in the Net Asset Value of approximately 1.84% would have been observed
 Invesco Bond Fund; an increase in the Net Asset Value of approximately 0.69% would have been observed
 Invesco Sterling Bond Fund; an increase in the Net Asset Value of approximately 0.67% would have been observed
 Invesco UK Investment Grade Bond Fund; an increase in the Net Asset Value of approximately 0.98% would have been observed

(d) Cost of sales of investments

Any surplus or deficit on sales of investments is determined on the basis of average cost.

(e) Income from investments

Dividend income is accounted for on an ex-dividend basis. Income arising on fixed interest securities and deposit interest is accrued on a day-to-day basis. Amortisation/Accretion of Premium/Discount is disclosed under the Income section on the Statement of Operations and Changes in Net Assets (disclosed at year end only). Amortisation is the process of decreasing the book value of a bond purchased at a premium until the book value is equal to the par value at the time of maturity. As the book value is reduced, it is accounted for as a reduction in net investment income. Accretion is the process of writing up the book value of a bond purchased at a discount. As the book value is increased, it is accounted for as an increase in net investment income. The Amortisation /Accretion approach provides a consistent accounting treatment over the life of bond-like assets of the capital gain or loss associated with holding these assets.

(f) Foreign exchange

Transactions in currencies other than the designated currency for each sub-fund are translated at the rates of exchange ruling at the time of the transactions. The market value of the investments and other assets and liabilities in currencies other than the designated currency for each sub-fund are translated at the rates of exchange ruling at the year end.

The main exchange rates used as at 29 February 2024:

| Currency | USD 1.00 | Currency | USD 1.00 | Currency | USD 1.00 |
|----------|------------|----------|-------------|----------|-------------|
| ARS | 841.7500 | HKD | 7.8269 | RON | 4.5868 |
| AUD | 1.5388 | HUF | 362.8917 | SAR | 3.7503 |
| BRL | 4.9693 | IDR | 15,715.0010 | SEK | 10.3480 |
| CAD | 1.3584 | ILS | 3.5850 | SGD | 1.3454 |
| CHF | 0.8801 | INR | 82.9162 | THB | 35.8650 |
| CLP | 977.0001 | JPY | 149.9800 | TRY | 31.2245 |
| CNH | 7.2107 | KRW | 1,331.6000 | TWD | 31.6095 |
| CNY | 7.1933 | KZT | 451.1051 | UYU | 39.1651 |
| COP | 3,924.9405 | MXN | 17.0725 | VND | 24,650.0020 |
| CZK | 23.4049 | MYR | 4.7455 | ZAR | 19.2350 |
| DKK | 6.8799 | NOK | 10.6120 | | |
| DOP | 58.6501 | NZD | 1.6441 | | |
| EGP | 30.8943 | PEN | 3.7968 | | |
| EUR | 0.9230 | PHP | 56.2150 | | |
| GBP | 0.7905 | PLN | 3.9831 | | |

(g) Expenses allocation

Where the Fund incurs an expense which relates to a particular sub-fund, such expense is allocated to the relevant sub-fund. In cases where an expense cannot be considered as being attributable to a particular sub-fund, such expense is allocated between sub-funds on the basis of their respective NAV.

(h) Preliminary expenses

The preliminary expenses will, if any, be borne by the Management Company.

(i) Forward foreign exchange contracts

The unrealised gain or loss on open forward foreign exchange contracts is calculated as the difference between the contracted rate and the rate to close out the contract and is disclosed in the Statement of Net Assets (see note 8 for details). Realised gains or losses include net results on contracts which have been settled or offset on other contracts and are recorded in the Statement of Operations and Changes in Net Assets (disclosed at year end only). The unrealised appreciation/depreciation is disclosed in the Statement of Net Assets under "Unrealised gain/(loss) on forward foreign exchange contracts" (see note 8 for details). Realised gains/(losses) and changes in unrealised appreciation/depreciation as a result thereof are included in the Statement of Operations and Changes in Net Assets respectively under "Net realised gain/(loss) on investments, derivatives and foreign currencies and other" and "Net change in unrealised appreciation/depreciation on forward foreign exchange contracts".

Non-Deliverable Forwards ("NDF") are short-term forward contracts on thinly traded or non-convertible foreign currencies. Those contracts are valued on the basis of forward exchange rates prevailing at the closing date and applicable to the remaining period until the expiration date. The unrealised gains or losses resulting from NDF are included in the Statement of Net Assets. The NDF are normally quoted and settled in USD. The NDF are disclosed together with other forward foreign exchange contracts in note 8.

Notes to the Financial Statements (continued)

2. Summary of Significant Accounting Policies (continued)

(j) Futures contracts

A futures contract is a legal agreement to buy or sell a particular commodity or financial instrument at a predetermined price at a specified time in the future. Futures contracts are initially recognised at cost and subsequently are re-measured at market value. Market values are obtained from quoted market prices and exchange rates. All futures contracts are carried in assets when amounts are receivable by the Fund and in liabilities when amounts are payable by the Fund. Changes in market values of futures contracts are included in the Statement of Net Assets (see note 9 for details). The unrealised appreciation /depreciation is disclosed in the Statement of Net Assets under "Unrealised gain/(loss) on futures contracts" (see note 9 for details). Realised gains/(losses) and changes in unrealised appreciation/depreciation as a result thereof are included in the Statement of Operations and Changes in Net Assets respectively under "Net realised gain/(loss) on investments, derivatives and foreign currencies and other" and "Net change in unrealised appreciation/depreciation on futures contracts".

(k) Credit default swaps

A credit default swap is a credit derivative transaction in which two parties enter into an agreement, whereby one party pays the other a fixed periodic coupon for the specified life of the agreement. The other party makes no payments unless a credit event, relating to a predetermined reference asset occurs. If such an event occurs, the party will then make a payment to the first party and the swap will terminate. The credit default swaps are marked to market daily based upon quotations from market makers and recorded in the Statement of Net Assets (see note 10 for details). The unrealised appreciation /depreciation is disclosed in the Statement of Net Assets under "Unrealised gain/(loss) on credit default swaps" (see note 10 for details). Realised gains/(losses) and changes in unrealised appreciation/depreciation as a result thereof are included in the Statement of Operations and Changes in Net Assets respectively under "Net realised gain/(loss) on investments, derivatives and foreign currencies and other" and "Net change in unrealised appreciation/depreciation on credit default swaps".

(l) Equity variance swaps

An equity variance swap is a bilateral agreement in which each party agrees to exchange cash flows based on the measured variance of a specified underlying asset. One party agrees to exchange a "fixed rate" or strike price payment for the "floating rate" or realised price variance on the underlying asset with respect to the variance notional amount. At the maturity date, a net cash flow is exchanged, where the payoff amount is equivalent to the difference between the realised price variance of the underlying asset and the strike price multiplied by the variance notional amount. Equity variance swaps are marked to market at each NAV calculation date. The estimated market value is based on the valuation elements laid down in the contracts, and is obtained from third party pricing agents, market makers or internal models. The unrealised appreciation/depreciation is disclosed in the Statement of Net Assets under "Unrealised gain/(loss) on equity variance swaps" (see note 11 for details). Realised gains/(losses) and changes in unrealised appreciation /depreciation as a result thereof are included in the Statement of Operations and Changes in Net Assets respectively under "Net realised gain/(loss) on investments, derivatives and foreign currencies and other" and "Net change in unrealised appreciation/depreciation on equity variance swaps".

Equity variance swaps were not held as at 29 February 2024.

(m) Volatility swaps

A volatility swap is a bilateral agreement in which each party agrees to exchange cash flows based on the measured volatility of a specified underlying asset. One party agrees to exchange a "fixed rate" or strike price payment for the "floating rate" or realised price volatility on the underlying asset with respect to the volatility notional amount. At the maturity date, a net cash flow is exchanged, where the payoff amount is equivalent to the difference between the realised price volatility of the underlying asset and the strike price multiplied by the volatility notional amount. Volatility swaps are marked to market at each NAV calculation date. The estimated market value is based on the valuation elements laid down in the contracts, and is obtained from third party pricing agents, market makers or internal models. The unrealised appreciation/depreciation is disclosed in the Statement of Net Assets under "Unrealised gain/(loss) on volatility swaps" (see note 12 for details). Realised gains/(losses) and changes in unrealised appreciation/depreciation as a result thereof are included in the Statement of Operations and Changes in Net Assets respectively under "Net realised gain/(loss) on investments, derivatives and foreign currencies and other" and "Net change in unrealised appreciation/depreciation on volatility swaps".

Volatility swaps were not held as at 29 February 2024.

(n) Inflation linked swaps

An inflation linked swap is a swap used to transfer inflation risk from one party to another through an exchange of cash flows. In an inflation linked swap, one party pays a fixed rate on a notional principal amount, while the other party pays a floating rate linked to an inflation index. Inflation linked swaps are marked to market at each NAV calculation date. The estimated market value is based on the valuation elements laid down in the contracts, and is obtained from third party pricing agents, market makers or internal models. The unrealised appreciation/depreciation is disclosed in the Statement of Net Assets under "Unrealised gain/(loss) on inflation linked swaps" (see note 11 for details). Realised gains/(losses) and changes in unrealised appreciation /depreciation as a result thereof are included in the Statement of Operations and Changes in Net Assets respectively under "Net realised gain/(loss) on investments, derivatives and foreign currencies and other" and "Net change in unrealised appreciation/depreciation on inflation linked swaps".

(o) Interest rate swaps

An interest rate swap is a bilateral agreement in which each of the parties agrees to exchange a series of interest payments for another series of payments (usually fixed/floating) based on a notional amount that serves as a computation basis and that is usually not exchanged. The interest rate swaps are marked-to-market daily based upon quotations from market makers and recorded in the Statement of Net Assets (see note 12 for details). The unrealised appreciation/depreciation is disclosed in the Statement of Net Assets under "Unrealised gain/(loss) on interest rate swaps" (see note 12 for details). Realised gains/(losses) and changes in unrealised appreciation/depreciation as a result thereof are included in the Statement of Operations and Changes in Net Assets respectively under "Net realised gain/(loss) on investments, derivatives and foreign currencies and other" and "Net change in unrealised appreciation /depreciation on interest rate swaps".

(p) Commodity swaps

A commodity swap is similar to a Fixed-Floating interest rate swap. The difference is that in an interest rate swap the floating leg is based on standard interest rates such as SOFR, SONIA, €STR etc., but in a commodity swap the floating leg is based on the price of underlying commodity index. No commodities are exchanged during the trade. Commodity swaps are marked-to-market using valuation sources/methods and the fair value is recorded on the Statement of Net Assets under "Unrealised gain/(loss) on commodity swaps" (see note 13 for details). The realised gains/(losses) and change in unrealised gains and losses are shown in the "Net realised gain/(loss) on investments, derivatives and foreign currencies and other" and the "Net change in unrealised appreciation/depreciation on commodity swaps" respectively in the Statement of Operations and Changes in Net Assets.

Notes to the Financial Statements (continued)

2. Summary of Significant Accounting Policies (continued)

(q) Total return swaps

A total return swap is a financial contract whereby one party agrees to pay another party the total return of a defined asset in return for receiving a floating rate return. The Fund enters into unfunded swap agreements on behalf of the particular sub-fund. Total return swaps are marked-to-market using valuation sources/methods and fair value is recorded in the Statement of Net Assets. Total return swap positions are valued using models which utilise observable data to the extent practicable and contain assumptions on the application of this data. Changes in data inputs and assumptions about these factors could affect the reported fair value of the total return swaps. The unrealised appreciation/depreciation is disclosed in the Statement of Net Assets under "Unrealised gain/(loss) on total return swaps" (see note 14 for details). Realised gains/(losses) and changes in unrealised appreciation/depreciation as a result thereof are included in the Statement of Operations and Changes in Net Assets respectively under "Net realised gain/(loss) on investments, derivatives and foreign currencies and other" and "Net change in unrealised appreciation/depreciation on total return swaps".

(r) Options

A purchaser of a put option has the right, but not the obligation, to sell the underlying instrument at an agreed upon price ("strike price") to the option seller. A purchaser of a call option has the right, but not the obligation, to purchase the underlying instrument at the strike price from the option seller. Purchased options – Premiums paid by the Fund for purchased options are included in the Statement of Net Assets as an investment. The option is adjusted daily to reflect the current market value of the option and the change is recorded as unrealised appreciation or depreciation. If the option is allowed to expire the Fund will lose the entire premium it paid and record a realised loss for the premium amount. Premiums paid for purchased options which are exercised or closed are added to the amounts paid or offset against the proceeds on the underlying investment transaction to determine the realised gain/loss or cost basis of the security.

Written options - Premiums received by the Fund for written options are included in the Statement of Net Assets. The amount of the liability is adjusted daily to reflect the current market value of the written option and the change in market value is recorded as unrealised appreciation or depreciation. Premiums received from written options that expire are treated as realised gains. The Fund records a realised gain or loss on written options based on whether the cost of the closing transaction exceeds the premium received. If a call option is exercised by the option buyer, the premium received by the Fund is added to the proceeds from the sale of the underlying security to the option buyer and compared to the cost of the closing transaction to determine whether there has been a realised gain or loss. If a put option is exercised by an option buyer, the premium received by the option seller reduces the cost basis of the purchased security. Written uncovered call options subject the Fund to unlimited risk of loss. Written covered call options limit the upside potential of a security above the strike price. Written put options subject the Fund to risk of loss if the value of the security declines below the exercise price minus the put premium.

Outstanding options traded on a regulated market are valued based on the closing price or the last available market price of the instruments. OTC options are marked-to-market based upon daily prices obtained from third party pricing agents and verified against the value from the counterparty.

The market value is disclosed in the Statement of Net Assets under "Unrealised gain/(loss) on options/swaptions" (see note 15 for details). Realised gains/(losses) and changes in unrealised appreciation/depreciation as a result thereof are included in the Statement of Operations and Changes in Net Assets respectively under "Net realised gain/(loss) on investments, derivatives and foreign currencies and other" and "Net change in unrealised appreciation/depreciation on options/swaptions".

(s) Swaptions

A swaption (swap option) is the option to enter into an interest rate swap or some other type of swap. In exchange for an option premium, the buyer gains the right but not the obligation to enter into a specified swap agreement with the issuer on a specified future date. There are two different kinds of swaptions: a payer swaption and a receiver swaption. In a payer swaption, the purchaser has the right, but not the obligation, to enter into a swap contract where he becomes the fixed-rate payer and the floating-rate receiver. A receiver swaption is the opposite; the purchaser has the option to enter into a swap contract where he will receive the fixed rate and pay the floating rate. The market value is disclosed in the Statement of Net Assets under "Unrealised gain/(loss) on options/swaptions" (see note 15 for details). Realised gains/(losses) and changes in unrealised appreciation/depreciation as a result thereof are included in the Statement of Operations and Changes in Net Assets respectively under "Net realised gain/(loss) on investments, derivatives and foreign currencies and other" and "Net change in unrealised appreciation/depreciation on options/swaptions".

(t) Equity Linked Notes

At the year end, the Invesco Global Equity Income Advantage Fund held a number of Equity Linked Notes. A principal amount is paid to a broker at the market price of an underlying equity at an agreed date in return for a fixed coupon payment or payments. At maturity the Fund will receive the principal plus (up to an agreed cap level per the agreement) or minus any movements in the value of the underlying equity.

(u) To Be Announced securities

To Be Announced ("TBA") securities are related to mortgage backed securities issued by US government sponsored agencies. These agencies usually pool mortgage loans and sell interests in the pools created. TBAs relate to future pools of these agencies that are bought and sold for future settlement for which either the interest rate or the maturity date is not yet fixed. The specific mortgage pools are announced and allocated just before the delivery date. Certain Funds may enter into TBA purchase commitments to purchase securities for a fixed unit price at a future date beyond customary settlement time. Although the unit price has been established, the principal value has not been finalised. The Funds hold and maintain until settlement date, cash or high grade debt obligations in an amount sufficient to meet the purchase price, or the Funds may enter into offsetting contracts for the forward sale of other securities they own. Income on the securities will not be earned until settlement date. TBA purchase commitments may be considered securities in themselves and involve a risk of loss if the value of the security to be purchased declines prior to settlement date, which is in addition to the risk of decline in the value of the Funds' other assets. Unsettled TBA purchase commitments are valued at the current market value of the underlying securities.

(v) Margin Accounts

Margin accounts represent the variation margin held at brokers for futures contracts, credit default swaps, inflation linked swaps and interest rate swaps. Margin is only applicable to centrally cleared positions.

(w) Cross investments

Cross sub-fund investment holdings were not eliminated from the combined figures. At 29 February 2024, the total cross sub-fund investment holdings are as mentioned below:

Invesco Asian Flexible Bond Fund amounted to USD 770,540 into Invesco Global Flexible Bond Fund.

Invesco Belt and Road Debt Fund amounted to USD 7,354,648 into Invesco Asian Flexible Bond Fund.

Invesco Belt and Road Debt Fund amounted to USD 2,468,503 into Invesco Asian Global Flexible Bond Fund.

Invesco Sustainable Global High Income Fund amounted to USD 9,290,943 into Invesco Sustainable Multi-Sector Credit Fund.

Taking into account the above mentioned cross sub-fund investments the total combined net assets at year-end without cross sub-fund investments would have amounted to USD 36,521,823,198.

Notes to the Financial Statements (continued)

2. Summary of Significant Accounting Policies (continued)

(x) Capital gains tax on investment

Indian Capital Gains Tax:

The India Finance Bill, 2018 introduced a 10% tax (plus surcharge and cess) on long term capital gains from the disposal of Indian listed securities with effect from 1 April 2018. Prior to this, long term capital gains were exempt from tax in India provided securities transaction tax had been paid. Short term gains continue to be subject to tax of 15% (plus surcharge and cess).

Thailand Capital Gains Tax:

On 31 March 2022 Thailand signed and deposited its instrument of ratification of the Multilateral Convention to Implement Tax Treaty Related Measures to Prevent Base Erosion and Profit Shifting ("MLI"). The MLI entered into force from 1 July 2022, however for withholding taxes the MLI applies on or after 1 January 2023. Measures to prevent treaty abuse are supported by a new provision, the Principal Purpose Test ("PPT"), to deny tax benefits if one of the principal purposes is to obtain the tax benefits under the treaty. Therefore, Thailand should apply the PPT to cover tax treaties going forward. Due to the MLI, the Thai Revenue Department ("TRD") has contacted certain custodians/brokers to ask about how this position might work going forward and, therefore, the foreign investors are concerned as to whether the current position (rely on the registered owner) will be sustained after PPT applies to Thailand's treaties. The TRD currently has no clear position on whether, as a result of the MLI entering into force, it will change its interpretation to apply the concept of the beneficial owner of income, as opposed to merely the recipient of income (registered owner), on Thai CGT for foreign investors.

(y) Other debtors/Other creditors

The Other debtors line on the Statement of Net Assets can include prepaid sundry fees, accrued income and prepayments.

The Other creditors line on the Statement of Net Assets can include distributions payable, management fees payable, accrued expenses, accrued capital gains tax payable and accrued sundry fees.

3. Management Fees

The Directors of the Fund (the "Directors") are responsible for the investment policy, management and administration of the Fund. The Directors delegate the day-to-day investment management of the securities portfolio of the Fund to Invesco Management S.A. (the "Management Company").

In following the investment policy, the Management Company may delegate the investment management services, as appropriate, to Invesco Advisers Inc. in the United States, Invesco Asset Management Deutschland GmbH in Germany, Invesco Asset Management Limited in the United Kingdom, Invesco Canada Ltd, Invesco Hong Kong Limited, Invesco Asset Management (Japan) Limited and Invesco Asset Management Singapore Ltd. Each such investment manager may then in turn have sub-delegated the investment management services to any of the aforementioned entities.

For its services the Management Company is paid by the Fund a percentage of the NAV of each share class of each sub-fund as set out in the table below:

| Sub-fund | Class A % | Class A1 % | Class B % (includes Distribution fee ⁵) | Class C % | Class E % | Class E1 % | Class FA % | Class I % | Class P1/P11 % | Class R % (includes Distribution fee ⁶) | Class S % | Class T1/T11 % | Class T2 % | Class Z % |
|---|-----------|------------|--|-----------|-----------|------------|------------|-----------|----------------|--|-----------|----------------|------------|-----------|
| EQUITY FUNDS | | | | | | | | | | | | | | |
| Global | | | | | | | | | | | | | | |
| Invesco Developed Small and Mid-Cap Equity Fund | 1.60% | n/a | n/a | 0.95% | 2.25% | n/a | n/a | n/a | n/a | 2.30% | 0.80% | n/a | n/a | 0.80% |
| Invesco Developing Markets Equity Fund | 1.50% | n/a | n/a | 0.90% | n/a | n/a | n/a | n/a | n/a | n/a | 0.75% | n/a | n/a | 0.75% |
| Invesco Emerging Markets Equity Fund | 1.40% | n/a | n/a | 0.90% | n/a | n/a | n/a | 0.00% | n/a | n/a | 0.70% | 0.15% | n/a | 0.70% |
| Invesco Global Equity Income Fund | 1.40% | n/a | n/a | 0.75% | 2.00% | n/a | n/a | 0.00% | n/a | 2.10% | 0.70% | n/a | n/a | 0.70% |
| Invesco Global Equity Income Advantage Fund | 1.25% | n/a | n/a | 0.75% | n/a | n/a | n/a | 0.00% | n/a | n/a | 0.62% | n/a | n/a | 0.62% |
| Invesco Global Focus Equity Fund | 1.40% | n/a | n/a | 0.80% | 2.00% | n/a | n/a | 0.00% | n/a | 2.10% | 0.70% | n/a | n/a | 0.70% |
| Invesco Global Small Cap Equity Fund | 1.50% | n/a | n/a | 1.00% | n/a | n/a | n/a | 0.00% | n/a | n/a | 0.75% | n/a | n/a | 0.75% |
| Invesco Sustainable Global Structured Equity Fund | 1.00% | n/a | n/a | 0.60% | 1.50% | n/a | n/a | 0.00% | n/a | 1.70% | 0.50% | n/a | n/a | 0.50% |
| America | | | | | | | | | | | | | | |
| Invesco Sustainable US Structured Equity Fund | 1.00% | n/a | 2.00% | 0.60% | 1.50% | n/a | n/a | n/a | n/a | 1.70% | n/a | n/a | n/a | 0.50% |
| Invesco US Value Equity Fund | 1.40% | n/a | n/a | 0.70% | 2.00% | n/a | n/a | n/a | n/a | 2.08% ² | 0.70% | 0.70% | n/a | 0.70% |
| Europe | | | | | | | | | | | | | | |
| Invesco Continental European Small Cap Equity Fund | 1.50% | n/a | n/a | 1.00% | n/a | n/a | n/a | n/a | n/a | n/a | 0.75% | n/a | n/a | 0.75% |
| Invesco Euro Equity Fund | 1.50% | n/a | n/a | 0.95% | 2.25% | n/a | n/a | 0.00% | 0.50% | 2.20% | 0.75% | 0.60% | n/a | 0.75% |
| Invesco Pan European Equity Fund | 1.50% | n/a | 2.13% ² | 1.00% | 2.00% | n/a | n/a | 0.00% | n/a | 2.03% ² | 0.75% | n/a | n/a | 0.75% |
| Invesco Pan European Equity Income Fund | 1.50% | n/a | n/a | 1.00% | 2.00% | n/a | n/a | n/a | n/a | 2.20% | n/a | 0.60% | n/a | 0.75% |
| Invesco Pan European Focus Equity Fund | 1.50% | n/a | n/a | 1.00% | 2.00% | n/a | n/a | n/a | n/a | 2.11% ² | n/a | n/a | n/a | 0.75% |
| Invesco Pan European Small Cap Equity Fund | 1.50% | n/a | 2.50% | 1.00% | 2.25% | n/a | n/a | n/a | n/a | 2.20% | n/a | n/a | n/a | 0.75% |
| Invesco Sustainable Eurozone Equity Fund ¹ | 1.50% | n/a | n/a | 1.00% | 2.25% | n/a | n/a | n/a | 0.45% | n/a | 0.75% | 0.60% | n/a | 0.75% |

Notes to the Financial Statements (continued)

3. Management Fees (continued)

| Sub-fund | Class A % | Class A1 % | Class B % (includes Distribution fee ⁵) | Class C % | Class E % | Class E1 % | Class FA % | Class I % | Class P1/P11 % | Class R % (includes Distribution fee ⁵) | Class S % | Class T1/T11 % | Class T2 % | Class Z % |
|--|-----------|------------|--|-----------|--------------------|------------|------------|-----------|----------------|--|-----------|--------------------|------------|-----------|
| Europe (continued) | | | | | | | | | | | | | | |
| Invesco Sustainable Pan European Structured Equity Fund | 1.30% | n/a | 2.23% ² | 0.80% | 2.23% ² | n/a | n/a | 0.00% | n/a | 2.00% | 0.65% | n/a | n/a | 0.65% |
| Invesco UK Equity Fund | 1.50% | n/a | n/a | 1.00% | 2.00% | n/a | n/a | n/a | n/a | n/a | 0.75% | 0.75% | n/a | 0.75% |
| Japan | | | | | | | | | | | | | | |
| Invesco Japanese Equity Advantage Fund | 1.40% | n/a | n/a | 0.75% | 2.00% | n/a | n/a | 0.00% | n/a | 2.10% | 0.70% | 0.70% ⁴ | n/a | 0.70% |
| Invesco Nippon Small/Mid Cap Equity Fund | 1.50% | n/a | 2.50% | 1.00% | 2.25% | n/a | n/a | n/a | n/a | n/a | n/a | n/a | n/a | 0.75% |
| Invesco Responsible Japanese Equity Value Discovery Fund | 1.40% | n/a | n/a | 0.75% | 1.80% | n/a | n/a | n/a | n/a | 2.08% | n/a | n/a | n/a | 0.70% |
| Asia | | | | | | | | | | | | | | |
| Invesco ASEAN Equity Fund | 1.50% | n/a | n/a | 1.00% | n/a | n/a | n/a | n/a | n/a | n/a | 0.75% | n/a | n/a | 0.75% |
| Invesco Asia Consumer Demand Fund | 1.50% | n/a | n/a | 1.00% | 2.25% | n/a | n/a | 0.00% | n/a | 2.20% | 0.75% | n/a | n/a | 0.75% |
| Invesco Asia Opportunities Equity Fund | 1.50% | n/a | 2.50% | 1.00% | 2.25% | n/a | n/a | 0.00% | n/a | 2.20% | 0.75% | n/a | n/a | 0.75% |
| Invesco Asian Equity Fund | 1.50% | n/a | n/a | 1.00% | 2.25% | n/a | n/a | 0.00% | n/a | 2.20% | 0.75% | 0.60% | n/a | 0.75% |
| Invesco China A-Share Quality Core Equity Fund | 1.50% | n/a | n/a | 1.00% | 2.25% | n/a | n/a | 0.00% | n/a | 2.20% | 0.75% | n/a | n/a | 0.75% |
| Invesco China A-Share Quant Equity Fund | 1.50% | n/a | n/a | 1.00% | 2.25% | n/a | n/a | 0.00% | n/a | 2.20% | 0.75% | n/a | n/a | 0.75% |
| Invesco China Focus Equity Fund | 1.75% | n/a | n/a | 1.25% | 2.25% | n/a | n/a | 0.00% | n/a | 2.45% | 0.88% | n/a | n/a | 0.88% |
| Invesco China Health Care Equity Fund | 1.50% | n/a | n/a | 1.00% | 2.25% | n/a | n/a | n/a | 0.75% | 2.20% | n/a | n/a | n/a | 0.75% |
| Invesco Greater China Equity Fund | 1.50% | n/a | 2.50% | 1.00% | 2.25% | n/a | n/a | n/a | n/a | 2.20% | 0.75% | n/a | n/a | 0.75% |
| Invesco India Equity Fund | 1.50% | n/a | n/a | 1.00% | 2.25% | n/a | n/a | 0.00% | n/a | 2.20% | 0.75% | n/a | n/a | 0.75% |
| Invesco Emerging Markets ex-China Equity Fund ³ | 1.40% | n/a | n/a | 0.90% | n/a | n/a | n/a | n/a | n/a | n/a | 0.70% | n/a | n/a | 0.70% |
| Invesco PRC Equity Fund | 1.75% | n/a | 2.61% ² | 1.25% | n/a | n/a | n/a | n/a | n/a | n/a | 0.88% | n/a | n/a | 0.88% |
| THEME FUNDS | | | | | | | | | | | | | | |
| Invesco Energy Transition Fund | 1.00% | n/a | 1.57% ² | 0.60% | 1.50% | n/a | n/a | n/a | n/a | 1.57% ² | n/a | n/a | n/a | 0.50% |
| Invesco Global Consumer Trends Fund | 1.50% | n/a | 2.38% ² | 1.00% | 2.25% | n/a | n/a | 0.00% | 0.45% | 2.20% | 0.75% | n/a | n/a | 0.75% |
| Invesco Global Founders & Owners Fund | 1.40% | n/a | n/a | 0.90% | 2.00% | n/a | n/a | n/a | n/a | 2.10% | n/a | n/a | n/a | 0.70% |
| Invesco Global Health Care Innovation Fund | 1.50% | n/a | n/a | 1.00% | n/a | n/a | n/a | n/a | n/a | n/a | n/a | n/a | n/a | 0.75% |
| Invesco Global Income Real Estate Securities Fund | 1.25% | n/a | n/a | 0.80% | 1.75% | n/a | n/a | 0.00% | n/a | n/a | 0.62% | 0.40% | 0.62% | 0.62% |
| Invesco Gold & Special Minerals Fund | 1.50% | n/a | n/a | 1.00% | 2.00% | n/a | n/a | n/a | n/a | 2.08% ² | n/a | n/a | n/a | 0.75% |
| Invesco Metaverse and AI Fund ³ | 1.50% | 1.40% | n/a | 1.00% | 2.25% | 2.10% | 1.40% | n/a | n/a | n/a | 0.75% | n/a | n/a | 0.75% |
| Invesco Responsible Global Real Assets Fund | 1.30% | n/a | n/a | 0.80% | 1.95% | n/a | n/a | n/a | n/a | n/a | 0.65% | n/a | n/a | 0.65% |
| Invesco Social Progress Fund ⁷ | 1.00% | n/a | n/a | 0.60% | 1.50% | n/a | n/a | n/a | n/a | n/a | n/a | n/a | n/a | 0.50% |
| BOND FUNDS | | | | | | | | | | | | | | |
| Invesco Asian Flexible Bond Fund | 1.00% | n/a | n/a | 0.75% | 1.25% | n/a | n/a | n/a | n/a | 1.70% | n/a | n/a | n/a | 0.50% |
| Invesco Asian Investment Grade Bond Fund | 0.90% | n/a | n/a | 0.60% | 1.20% | n/a | n/a | n/a | n/a | 1.60% | n/a | n/a | n/a | 0.45% |
| Invesco Belt and Road Debt Fund | 1.25% | n/a | n/a | 0.75% | 1.75% | n/a | n/a | 0.00% | n/a | 1.95% | 0.62% | n/a | n/a | 0.62% |
| Invesco Bond Fund | 0.75% | n/a | n/a | 0.50% | n/a | n/a | n/a | n/a | n/a | n/a | 0.38% | n/a | n/a | 0.38% |
| Invesco Emerging Markets Bond Fund | 1.00% | n/a | n/a | 0.75% | n/a | n/a | n/a | 0.00% | n/a | n/a | n/a | n/a | n/a | 0.50% |
| Invesco Emerging Market Corporate Bond Fund | 1.25% | n/a | n/a | 0.75% | 1.75% | n/a | n/a | n/a | n/a | 1.94% ² | n/a | n/a | n/a | 0.62% |
| Invesco Emerging Market Flexible Bond Fund | 1.25% | n/a | n/a | 0.75% | n/a | n/a | n/a | n/a | n/a | 1.95% | 0.62% | n/a | n/a | 0.62% |
| Invesco Emerging Markets Local Debt Fund | 1.20% | n/a | 2.20% | 0.70% | 1.70% | n/a | n/a | 0.00% | n/a | 1.90% | 0.60% | 0.48% | n/a | 0.60% |
| Invesco Environmental Climate Opportunities Bond Fund | 0.75% | n/a | n/a | 0.50% | 0.90% | n/a | n/a | n/a | n/a | 1.45% | 0.38% | n/a | n/a | 0.38% |
| Invesco Euro Bond Fund | 0.75% | n/a | 1.73% ² | 0.50% | 0.90% | n/a | n/a | 0.00% | n/a | 1.45% | 0.38% | n/a | n/a | 0.38% |
| Invesco Euro Corporate Bond Fund | 1.00% | n/a | 1.73% ² | 0.65% | 1.25% | n/a | n/a | 0.00% | n/a | 1.70% | 0.50% | n/a | n/a | 0.50% |
| Invesco Euro Short Term Bond Fund | 0.60% | n/a | 1.03% ² | 0.40% | 0.80% | n/a | n/a | n/a | n/a | 1.03% ² | 0.30% | n/a | n/a | 0.30% |

Notes to the Financial Statements (continued)

3. Management Fees (continued)

| Sub-fund | Class A % | Class A1 % | Class B % (includes Distribution fee ⁵) | Class C % | Class E % | Class E1 % | Class FA % | Class I % | Class P1/P11 % | Class R % (includes Distribution fee ⁶) | Class S % | Class T1/T11 % | Class T2 % | Class Z % |
|--|-----------|------------|--|-----------|-----------|------------|------------|-----------|----------------|--|-----------|----------------|------------|-----------|
| BOND FUNDS (continued) | | | | | | | | | | | | | | |
| Invesco Euro Ultra-Short Term Debt Fund | 0.25% | n/a | n/a | 0.15% | 0.35% | n/a | n/a | 0.00% | n/a | n/a | 0.13% | n/a | n/a | 0.13% |
| Invesco Global Flexible Bond Fund | 1.00% | n/a | n/a | 0.60% | 1.40% | n/a | n/a | n/a | n/a | 1.70% | 0.50% | n/a | n/a | 0.50% |
| Invesco Global High Yield Short Term Bond Fund | 0.85% | n/a | n/a | 0.60% | 1.10% | n/a | n/a | 0.00% | n/a | 1.55% | 0.43% | 0.10% | n/a | 0.43% |
| Invesco Global Investment Grade Corporate Bond Fund | 0.75% | n/a | n/a | 0.60% | 1.00% | n/a | n/a | 0.00% | n/a | 1.45% | 0.38% | n/a | n/a | 0.38% |
| Invesco Global Total Return (EUR) Bond Fund | 1.00% | n/a | 1.73% ² | 0.65% | 1.25% | n/a | n/a | 0.00% | n/a | 1.70% | 0.50% | n/a | n/a | 0.50% |
| Invesco India Bond Fund | 1.25% | n/a | n/a | 0.75% | 1.75% | n/a | n/a | 0.00% | n/a | 1.95% | 0.62% | n/a | n/a | 0.62% |
| Invesco Net Zero Global Investment Grade Corporate Bond Fund | 0.75% | n/a | n/a | 0.60% | n/a | n/a | n/a | 0.00% | n/a | n/a | 0.38% | n/a | n/a | 0.38% |
| Invesco Real Return (EUR) Bond Fund | 0.75% | n/a | n/a | 0.50% | 0.90% | n/a | n/a | n/a | n/a | 1.20% ² | n/a | n/a | n/a | 0.38% |
| Invesco Sterling Bond Fund | 0.75% | n/a | n/a | 0.50% | n/a | n/a | n/a | n/a | n/a | n/a | 0.38% | 0.38% | n/a | 0.38% |
| Invesco Sustainable China Bond Fund | 0.90% | n/a | n/a | 0.60% | n/a | n/a | n/a | n/a | n/a | n/a | n/a | n/a | n/a | 0.45% |
| Invesco Sustainable Global High Income Fund | 1.00% | n/a | 2.00% | 0.75% | n/a | n/a | n/a | 0.00% | n/a | n/a | n/a | n/a | n/a | 0.50% |
| Invesco Sustainable Multi-Sector Credit Fund | 0.75% | n/a | n/a | 0.50% | 1.00% | n/a | n/a | 0.00% | n/a | 1.45% | 0.38% | n/a | n/a | 0.38% |
| Invesco UK Investment Grade Bond Fund | 0.625% | n/a | n/a | 0.40% | n/a | n/a | n/a | n/a | n/a | n/a | n/a | n/a | n/a | 0.32% |
| Invesco USD Ultra-Short Term Debt Fund | 0.25% | n/a | n/a | 0.15% | 0.35% | n/a | n/a | 0.00% | n/a | n/a | n/a | n/a | n/a | 0.13% |
| Invesco US High Yield Bond Fund | 1.25% | n/a | n/a | 0.75% | 1.75% | n/a | n/a | n/a | n/a | 1.95% | n/a | n/a | n/a | 0.62% |
| Invesco US Investment Grade Corporate Bond Fund | 0.80% | n/a | n/a | 0.55% | 1.05% | n/a | n/a | n/a | n/a | 1.50% | 0.40% | n/a | n/a | 0.40% |
| MIXED ASSETS FUNDS | | | | | | | | | | | | | | |
| Invesco Asia Asset Allocation Fund | 1.25% | n/a | n/a | 0.80% | 1.75% | n/a | n/a | 0.00% | n/a | 1.95% | 0.62% | n/a | n/a | 0.62% |
| Invesco Global Income Fund | 1.25% | n/a | n/a | 0.80% | 1.75% | n/a | n/a | 0.00% | n/a | 1.95% | 0.62% | n/a | n/a | 0.62% |
| Invesco Pan European High Income Fund | 1.25% | n/a | 2.13% ² | 0.80% | 1.75% | n/a | n/a | 0.00% | n/a | 1.95% | 0.62% | n/a | n/a | 0.62% |
| Invesco Sustainable Allocation Fund | 0.90% | n/a | n/a | 0.55% | 1.20% | n/a | n/a | n/a | n/a | 1.60% | 0.45% | n/a | n/a | 0.45% |
| Invesco Sustainable Global Income Fund | 1.25% | n/a | n/a | 0.80% | 1.75% | n/a | n/a | 0.00% | n/a | 1.95% | 0.62% | n/a | n/a | 0.62% |
| OTHER MIXED ASSETS FUNDS | | | | | | | | | | | | | | |
| Invesco Balanced-Risk Allocation Fund | 1.25% | n/a | n/a | 0.75% | 1.75% | n/a | n/a | 0.00% | 0.47% | 1.95% | 0.62% | n/a | n/a | 0.62% |
| Invesco Balanced-Risk Allocation 12% Fund ³ | 1.50% | n/a | n/a | 1.00% | 2.00% | n/a | n/a | n/a | 0.47% | 2.20% | 0.75% | n/a | n/a | 0.75% |
| Invesco Balanced-Risk Select Fund | 1.25% | n/a | n/a | 0.75% | 1.75% | n/a | n/a | n/a | n/a | 1.95% | n/a | n/a | n/a | 0.62% |
| Invesco Global Targeted Returns Fund | 1.40% | n/a | 2.33% ² | 0.90% | 1.90% | n/a | n/a | 0.00% | n/a | 2.10% | 0.70% | n/a | n/a | 0.70% |

There are no annual management fees charged for "I" Shares.

The management fees are calculated daily based on the NAV of each sub-fund on each business day and paid monthly. The fees of the Investment Manager are paid out of the Management Company's remuneration.

At its discretion the Management Company has agreed to the capping of operational expenses and total expenses, where a fund exceeds the cap an amount will be waived, this cost will be borne by the Management Company. Waived amounts are reflected in the Total Waived Expense line in the Statement of Operations and Changes in Net Assets. Refer to note 4 for details of capped funds.

¹ Effective 29 March 2023, Invesco Sustainable Eurozone Equity Fund was launched.

² Management fee in respect of share class for the noted sub-funds incorporates a management fee waiver implemented on 8 April 2020.

³ Effective 8 August 2023, Invesco Macro Allocation Strategy Fund repositioned and was renamed to Invesco Balanced-Risk Allocation 12% Fund.
Effective 18 January 2024, Invesco Metaverse Fund was renamed to Invesco Metaverse and AI Fund.
Effective 1 February 2024, Invesco Pacific Equity Fund was repositioned and renamed to Invesco Emerging Markets Ex-China Equity Fund.

⁴ Class T1 is 0.70% and Class T11 is 0.60%.

⁵ Management fee for Class B includes a Distribution fee not exceeding 1%.

⁶ Management fee for Class R includes a Distribution fee not exceeding 0.70%.

Notes to the Financial Statements (continued)

4. Other Fees

Service Agent Fees

| Sub-fund | Class A % ³ | Class A1 % ³ | Class B % ³ | Class C % ³ | Class E % ³ | Class E1 % ³ | Class FA % ³ | Class P1/P11 % ³ | Class R % ³ | Class S % ³ | Class T1/TI1 % ³ | Class T2 % ³ | Class Z % ³ |
|--|---------------------------|----------------------------|---------------------------|---------------------------|---------------------------|----------------------------|----------------------------|--------------------------------|---------------------------|---------------------------|--------------------------------|----------------------------|---------------------------|
| EQUITY FUNDS | | | | | | | | | | | | | |
| Global | | | | | | | | | | | | | |
| Invesco Developed Small and Mid-Cap Equity Fund | 0.30% | n/a | n/a | 0.20% | 0.30% | n/a | n/a | n/a | 0.30% | 0.05% | n/a | n/a | 0.20% |
| Invesco Developing Markets Equity Fund | 0.30% | n/a | n/a | 0.10% | n/a | n/a | n/a | n/a | n/a | 0.05% | n/a | n/a | 0.10% |
| Invesco Emerging Markets Equity Fund | 0.20% | n/a | n/a | 0.10% | n/a | n/a | n/a | n/a | n/a | 0.05% | 0.05% | n/a | 0.10% |
| Invesco Global Equity Income Fund | 0.23% | n/a | n/a | 0.15% | 0.30% | n/a | n/a | n/a | 0.30% | 0.05% | n/a | n/a | 0.20% |
| Invesco Global Equity Income Advantage Fund | 0.15% | n/a | n/a | 0.10% | n/a | n/a | n/a | n/a | n/a | 0.05% | n/a | n/a | 0.10% |
| Invesco Global Focus Equity Fund | 0.20% | n/a | n/a | 0.05% | 0.10% | n/a | n/a | n/a | 0.20% | 0.05% | n/a | n/a | 0.05% |
| Invesco Global Small Cap Equity Fund | 0.35% | n/a | n/a | 0.25% | n/a | n/a | n/a | n/a | n/a | 0.04% | n/a | n/a | 0.25% |
| Invesco Sustainable Global Structured Equity Fund | 0.20% | n/a | n/a | 0.20% | 0.20% | n/a | n/a | n/a | 0.20% | 0.05% | n/a | n/a | 0.20% |
| America | | | | | | | | | | | | | |
| Invesco Sustainable US Structured Equity Fund | 0.20% | n/a | 0.20% | 0.20% | 0.20% | n/a | n/a | n/a | 0.20% | n/a | n/a | n/a | 0.20% |
| Invesco US Value Equity Fund | 0.22% | n/a | n/a | 0.12% | 0.30% | n/a | n/a | n/a | 0.30% | 0.05% | 0.06% | n/a | 0.12% |
| Europe | | | | | | | | | | | | | |
| Invesco Continental European Small Cap Equity Fund | 0.25% | n/a | n/a | 0.25% | n/a | n/a | n/a | n/a | n/a | 0.04% | n/a | n/a | 0.25% |
| Invesco Euro Equity Fund | 0.10% | n/a | n/a | 0.05% | 0.10% | n/a | n/a | 0.10% | 0.10% | 0.05% | 0.05% | n/a | 0.10% |
| Invesco Pan European Equity Fund | 0.40% | n/a | 0.30% | 0.30% | 0.40% | n/a | n/a | n/a | 0.40% | 0.05% | n/a | n/a | 0.20% |
| Invesco Pan European Equity Income Fund | 0.10% | n/a | n/a | 0.00% | 0.20% | n/a | n/a | n/a | 0.10% | n/a | 0.06% | n/a | 0.10% |
| Invesco Pan European Focus Equity Fund | 0.30% | n/a | n/a | 0.20% | 0.30% | n/a | n/a | n/a | 0.30% | n/a | n/a | n/a | 0.20% |
| Invesco Pan European Small Cap Equity Fund | 0.40% | n/a | 0.30% | 0.30% | 0.40% | n/a | n/a | n/a | 0.40% | n/a | n/a | n/a | 0.30% |
| Invesco Sustainable Eurozone Equity Fund ¹ | 0.30% | n/a | n/a | 0.20% | 0.30% | n/a | n/a | 0.09% | n/a | 0.05% | 0.05% | n/a | 0.20% |
| Invesco Sustainable Pan European Structured Equity Fund | 0.20% | n/a | 0.20% | 0.20% | 0.20% | n/a | n/a | n/a | 0.20% | 0.05% | n/a | n/a | 0.15% |
| Invesco UK Equity Fund | 0.35% | n/a | n/a | 0.25% | 0.35% | n/a | n/a | n/a | n/a | 0.05% | 0.06% | n/a | 0.25% |
| Japan | | | | | | | | | | | | | |
| Invesco Japanese Equity Advantage Fund | 0.24% | n/a | n/a | 0.12% | 0.30% | n/a | n/a | n/a | 0.30% | 0.05% | 0.06% ⁴ | n/a | 0.15% |
| Invesco Nippon Small/Mid Cap Equity Fund | 0.40% | n/a | 0.30% | 0.30% | 0.40% | n/a | n/a | n/a | n/a | n/a | n/a | n/a | 0.30% |
| Invesco Responsible Japanese Equity Value Discovery Fund | 0.22% | n/a | n/a | 0.11% | 0.22% | n/a | n/a | n/a | 0.22% | n/a | n/a | n/a | 0.11% |
| Asia | | | | | | | | | | | | | |
| Invesco ASEAN Equity Fund | 0.35% | n/a | n/a | 0.25% | n/a | n/a | n/a | n/a | n/a | 0.05% | n/a | n/a | 0.25% |
| Invesco Asia Consumer Demand Fund | 0.40% | n/a | n/a | 0.30% | 0.40% | n/a | n/a | n/a | 0.40% | 0.05% | n/a | n/a | 0.30% |
| Invesco Asia Opportunities Equity Fund | 0.40% | n/a | 0.30% | 0.30% | 0.40% | n/a | n/a | n/a | 0.40% | 0.05% | n/a | n/a | 0.30% |
| Invesco Asian Equity Fund | 0.35% | n/a | n/a | 0.25% | 0.35% | n/a | n/a | n/a | 0.35% | 0.04% | 0.05% | n/a | 0.25% |
| Invesco China A-Share Quality Core Equity Fund | 0.30% | n/a | n/a | 0.20% | 0.30% | n/a | n/a | n/a | 0.30% | 0.05% | n/a | n/a | 0.20% |
| Invesco China A-Share Quant Equity Fund | 0.30% | n/a | n/a | 0.20% | 0.30% | n/a | n/a | n/a | 0.30% | 0.05% | n/a | n/a | 0.20% |
| Invesco China Focus Equity Fund | 0.30% | n/a | n/a | 0.20% | 0.30% | n/a | n/a | n/a | 0.30% | 0.05% | n/a | n/a | 0.20% |
| Invesco China Health Care Equity Fund | 0.30% | n/a | n/a | 0.20% | 0.30% | n/a | n/a | 0.10% | 0.30% | n/a | n/a | n/a | 0.20% |
| Invesco Greater China Equity Fund | 0.40% | n/a | 0.30% | 0.30% | 0.40% | n/a | n/a | n/a | 0.40% | 0.05% | n/a | n/a | 0.30% |
| Invesco India Equity Fund | 0.40% | n/a | n/a | 0.30% | 0.40% | n/a | n/a | n/a | 0.40% | 0.05% | n/a | n/a | 0.30% |
| Invesco Emerging Markets ex-China Equity Fund ² | 0.20% | n/a | n/a | 0.10% | n/a | n/a | n/a | n/a | n/a | 0.05% | n/a | n/a | 0.10% |
| Invesco PRC Equity Fund | 0.35% | n/a | 0.25% | 0.25% | n/a | n/a | n/a | n/a | n/a | 0.04% | n/a | n/a | 0.25% |
| THEME FUNDS | | | | | | | | | | | | | |
| Invesco Energy Transition Fund | 0.20% | n/a | 0.15% | 0.15% | 0.20% | n/a | n/a | n/a | 0.20% | n/a | n/a | n/a | 0.15% |
| Invesco Global Consumer Trends Fund | 0.30% | n/a | 0.30% | 0.30% | 0.30% | n/a | n/a | 0.05% | 0.30% | 0.05% | n/a | n/a | 0.30% |
| Invesco Global Founders & Owners Fund | 0.20% | n/a | n/a | 0.10% | 0.20% | n/a | n/a | n/a | 0.20% | n/a | n/a | n/a | 0.10% |
| Invesco Global Health Care Innovation Fund | 0.35% | n/a | n/a | 0.25% | n/a | n/a | n/a | n/a | n/a | n/a | n/a | n/a | 0.25% |
| Invesco Global Income Real Estate Securities Fund | 0.30% | n/a | n/a | 0.20% | 0.30% | n/a | n/a | n/a | n/a | 0.05% | 0.05% | 0.05% | 0.20% |
| Invesco Gold & Special Minerals Fund | 0.30% | n/a | n/a | 0.20% | 0.30% | n/a | n/a | n/a | 0.30% | n/a | n/a | n/a | 0.20% |
| Invesco Metaverse and AI Fund ² | 0.30% | 0.30% | n/a | 0.20% | 0.30% | 0.30% | 0.20% | n/a | n/a | 0.05% | n/a | n/a | 0.20% |
| Invesco Responsible Global Real Assets Fund | 0.25% | n/a | n/a | 0.15% | 0.25% | n/a | n/a | n/a | n/a | 0.05% | n/a | n/a | 0.15% |
| Invesco Social Progress Fund | 0.20% | n/a | n/a | 0.15% | 0.20% | n/a | n/a | n/a | n/a | n/a | n/a | n/a | 0.15% |

Notes to the Financial Statements (continued)

4. Other Fees (continued)

Service Agent Fees (continued)

| Sub-fund | Class A % ³ | Class A1 % ³ | Class B % ³ | Class C % ³ | Class E % ³ | Class E1 % ³ | Class FA % ³ | Class P1/P11 % ³ | Class R % ³ | Class S % ³ | Class T1/T11 % ³ | Class T2 % ³ | Class Z % ³ |
|--|------------------------|-------------------------|------------------------|------------------------|------------------------|-------------------------|-------------------------|-----------------------------|------------------------|------------------------|-----------------------------|-------------------------|------------------------|
| BOND FUNDS | | | | | | | | | | | | | |
| Invesco Asian Flexible Bond Fund | 0.10% | n/a | n/a | 0.05% | 0.20% | n/a | n/a | n/a | 0.10% | n/a | n/a | n/a | 0.05% |
| Invesco Asian Investment Grade Bond Fund | 0.15% | n/a | n/a | 0.10% | 0.15% | n/a | n/a | n/a | 0.15% | n/a | n/a | n/a | 0.10% |
| Invesco Belt and Road Debt Fund | 0.15% | n/a | n/a | 0.10% | 0.15% | n/a | n/a | n/a | 0.15% | 0.05% | n/a | n/a | 0.10% |
| Invesco Bond Fund | 0.05% | n/a | n/a | 0.05% | n/a | n/a | n/a | n/a | n/a | 0.05% | n/a | n/a | 0.05% |
| Invesco Emerging Markets Bond Fund | 0.15% | n/a | n/a | 0.15% | n/a | n/a | n/a | n/a | n/a | n/a | n/a | n/a | 0.15% |
| Invesco Emerging Market Corporate Bond Fund | 0.20% | n/a | n/a | 0.10% | 0.20% | n/a | n/a | n/a | 0.20% | n/a | n/a | n/a | 0.10% |
| Invesco Emerging Market Flexible Bond Fund | 0.15% | n/a | n/a | 0.10% | n/a | n/a | n/a | n/a | 0.15% | 0.05% | n/a | n/a | 0.10% |
| Invesco Emerging Markets Local Debt Fund | 0.20% | n/a | 0.03% | 0.03% | 0.20% | n/a | n/a | n/a | 0.20% | 0.03% | 0.03% | n/a | 0.03% |
| Invesco Environmental Climate Opportunities Bond Fund | 0.15% | n/a | n/a | 0.15% | 0.15% | n/a | n/a | n/a | 0.15% | 0.05% | n/a | n/a | 0.15% |
| Invesco Euro Bond Fund | 0.20% | n/a | 0.20% | 0.10% | 0.20% | n/a | n/a | n/a | 0.20% | 0.05% | n/a | n/a | 0.10% |
| Invesco Euro Corporate Bond Fund | 0.20% | n/a | 0.20% | 0.20% | 0.20% | n/a | n/a | n/a | 0.20% | 0.05% | n/a | n/a | 0.20% |
| Invesco Euro Short Term Bond Fund | 0.10% | n/a | 0.10% | 0.05% | 0.10% | n/a | n/a | n/a | 0.10% | 0.03% | n/a | n/a | 0.05% |
| Invesco Euro Ultra-Short Term Debt Fund | 0.05% | n/a | n/a | 0.03% | 0.05% | n/a | n/a | n/a | n/a | 0.03% | n/a | n/a | 0.03% |
| Invesco Global Flexible Bond Fund | 0.15% | n/a | n/a | 0.10% | 0.15% | n/a | n/a | n/a | 0.15% | 0.05% | n/a | n/a | 0.10% |
| Invesco Global High Yield Short Term Bond Fund | 0.15% | n/a | n/a | 0.10% | 0.15% | n/a | n/a | n/a | 0.15% | 0.05% | 0.05% | n/a | 0.10% |
| Invesco Global Investment Grade Corporate Bond Fund | 0.20% | n/a | n/a | 0.10% | 0.20% | n/a | n/a | n/a | 0.20% | 0.05% | n/a | n/a | 0.10% |
| Invesco Global Total Return (EUR) Bond Fund | 0.20% | n/a | 0.20% | 0.10% | 0.20% | n/a | n/a | n/a | 0.20% | 0.05% | n/a | n/a | 0.10% |
| Invesco India Bond Fund | 0.20% | n/a | n/a | 0.15% | 0.20% | n/a | n/a | n/a | 0.20% | 0.05% | n/a | n/a | 0.15% |
| Invesco Net Zero Global Investment Grade Corporate Bond Fund | 0.20% | n/a | n/a | 0.10% | n/a | n/a | n/a | n/a | n/a | 0.05% | n/a | n/a | 0.10% |
| Invesco Real Return (EUR) Bond Fund | 0.15% | n/a | n/a | 0.10% | 0.15% | n/a | n/a | n/a | 0.15% | n/a | n/a | n/a | 0.10% |
| Invesco Sterling Bond Fund | 0.15% | n/a | n/a | 0.15% | n/a | n/a | n/a | n/a | n/a | 0.05% | 0.06% | n/a | 0.15% |
| Invesco Sustainable China Bond Fund | 0.15% | n/a | n/a | 0.10% | n/a | n/a | n/a | n/a | n/a | n/a | n/a | n/a | 0.10% |
| Invesco Sustainable Global High Income Fund | 0.15% | n/a | 0.15% | 0.15% | n/a | n/a | n/a | n/a | n/a | n/a | n/a | n/a | 0.15% |
| Invesco Sustainable Multi-Sector Credit Fund | 0.20% | n/a | n/a | 0.10% | 0.20% | n/a | n/a | n/a | 0.20% | 0.05% | n/a | n/a | 0.10% |
| Invesco UK Investment Grade Bond Fund | 0.10% | n/a | n/a | 0.10% | n/a | n/a | n/a | n/a | n/a | n/a | n/a | n/a | 0.10% |
| Invesco USD Ultra-Short Term Debt Fund | 0.05% | n/a | n/a | 0.03% | 0.05% | n/a | n/a | n/a | n/a | n/a | n/a | n/a | 0.03% |
| Invesco US High Yield Bond Fund | 0.20% | n/a | n/a | 0.15% | 0.20% | n/a | n/a | n/a | 0.20% | n/a | n/a | n/a | 0.10% |
| Invesco US Investment Grade Corporate Bond Fund | 0.15% | n/a | n/a | 0.10% | 0.15% | n/a | n/a | n/a | 0.15% | 0.05% | n/a | n/a | 0.10% |
| MIXED ASSETS FUNDS | | | | | | | | | | | | | |
| Invesco Asia Asset Allocation Fund | 0.30% | n/a | n/a | 0.20% | 0.30% | n/a | n/a | n/a | 0.30% | 0.05% | n/a | n/a | 0.20% |
| Invesco Global Income Fund | 0.30% | n/a | n/a | 0.20% | 0.30% | n/a | n/a | n/a | 0.30% | 0.05% | n/a | n/a | 0.20% |
| Invesco Pan European High Income Fund | 0.30% | n/a | 0.30% | 0.20% | 0.30% | n/a | n/a | n/a | 0.30% | 0.05% | n/a | n/a | 0.20% |
| Invesco Sustainable Allocation Fund | 0.15% | n/a | n/a | 0.10% | 0.15% | n/a | n/a | n/a | 0.15% | 0.05% | n/a | n/a | 0.10% |
| Invesco Sustainable Global Income Fund | 0.25% | n/a | n/a | 0.15% | 0.25% | n/a | n/a | n/a | 0.25% | 0.05% | n/a | n/a | 0.15% |
| OTHER MIXED ASSETS FUNDS | | | | | | | | | | | | | |
| Invesco Balanced-Risk Allocation Fund | 0.30% | n/a | n/a | 0.20% | 0.30% | n/a | n/a | 0.00% | 0.30% | 0.05% | n/a | n/a | 0.20% |
| Invesco Balanced-Risk Allocation 12% Fund ² | 0.30% | n/a | n/a | 0.20% | 0.30% | n/a | n/a | 0.00% | 0.30% | 0.05% | n/a | n/a | 0.20% |
| Invesco Balanced-Risk Select Fund | 0.30% | n/a | n/a | 0.20% | 0.30% | n/a | n/a | n/a | 0.30% | n/a | n/a | n/a | 0.20% |
| Invesco Global Targeted Returns Fund | 0.10% | n/a | 0.10% | 0.10% | 0.20% | n/a | n/a | n/a | 0.10% | 0.05% | n/a | n/a | 0.10% |

There is no annual service agent fee charged for "I" shares.

¹ Effective 29 March 2023, Invesco Sustainable Eurozone Equity Fund was launched.

² Effective 8 August 2023, Invesco Macro Allocation Strategy Fund repositioned and was renamed to Invesco Balanced-Risk Allocation 12% Fund.
Effective 18 January 2024, Invesco Metaverse Fund was renamed to Invesco Metaverse and AI Fund.
Effective 1 February 2024, Invesco Pacific Equity Fund was repositioned and renamed to Invesco Emerging Markets Ex-China Equity Fund.

³ Out of this Service Agent Fee, the Management Company discharges the fees of the Administration Agent, the Domiciliary & Corporate Agent and the Registrar & Transfer Agent as well as fees of service providers. Each of these fees shall be calculated on each Business Day on the NAV of the sub-funds (at a rate which shall be agreed from time to time with the Management Company) and paid monthly.

⁴ Class T1 is 0.06% and Class T11 is 0.05%.

Notes to the Financial Statements (continued)

4. Other Fees (continued)

Service Agent Fees (continued)

The Depositary will be paid a fee calculated on a monthly basis at a rate of up to a maximum of 0.0075% per annum of the NAV of each sub-fund on the last Business Day of each calendar month (or at such higher rate as the Custodian and the SICAV may at any time agree), plus VAT (if any) and will be paid monthly. In addition, the Depositary will charge each sub-fund safekeeping and servicing fees at varying rates, depending on the country in which the assets of a sub-fund are held and currently ranging from 0.001% to 0.45% of the NAV of the assets invested in such country, plus VAT (if any), together with charges at normal commercial rates in respect of investment transactions, as agreed with the SICAV from time to time. Sub-custodian fees are paid out of these safekeeping and servicing fees.

Capped Funds

The Management Company has agreed to cap total expenses charged to the following sub-funds, at its discretion at the following ongoing rates. The other share classes not disclosed below are subject to different capping rates on total expenses based on the share class fee differentials.

| Sub-fund | Date since capping is in place | Total Expense Level Cap (A Class) ⁶ |
|--|--------------------------------|--|
| Invesco Developing Markets Equity Fund | 26/08/2019 | 1.95% |
| Invesco Emerging Markets Equity Fund ⁸ | 01/02/2024 | 1.70% |
| Invesco Global Equity Income Advantage Fund | 05/07/2022 | 1.60% |
| Invesco Global Focus Equity Fund | 26/08/2019 | 1.70% |
| Invesco Euro Equity Fund ⁵ | 24/06/2019 | n/a |
| Invesco Sustainable Eurozone Equity Fund ¹ | 29/03/2023 | n/a |
| Invesco Responsible Japanese Equity Value Discovery Fund | 01/01/2022 | 1.74% |
| Invesco China A-Share Quality Core Equity Fund | 18/02/2020 | 2.00% |
| Invesco China A-Share Quant Equity Fund | 18/02/2020 | 2.00% |
| Invesco Energy Transition Fund | 08/04/2021 | 1.35% |
| Invesco Global Founders & Owners Fund | 20/05/2015 | 1.75% |
| Invesco Global Income Real Estate Securities Fund | 01/03/2012 | 1.69% |
| Invesco Metaverse and AI Fund ^{2,4} | 24/06/2022 | 1.90% |
| Invesco Responsible Global Real Assets Fund | 08/10/2018 | 1.70% |
| Invesco Social Progress Fund | 11/04/2019 | 1.35% |
| Invesco Asian Investment Grade Bond Fund | 27/06/2012 | 1.22% |
| Invesco Emerging Market Flexible Bond Fund | 07/12/2016 | 1.60% |
| Invesco Emerging Markets Local Debt Fund | 26/08/2019 | 1.50% |
| Invesco Euro Ultra-Short Term Debt Fund | 06/12/2018 | 0.39% |
| Invesco Global Flexible Bond Fund | 15/12/2015 | 1.30% |
| Invesco Global High Yield Short Term Bond Fund | 12/12/2017 | 1.15% |
| Invesco Net Zero Global Investment Grade Corporate Bond Fund | 01/06/2022 | 1.05% |
| Invesco Real Return (EUR) Bond Fund | 08/06/2017 | 1.05% |
| Invesco Sustainable China Bond Fund | 13/05/2022 | 1.30% |
| Invesco UK Investment Grade Bond Fund | 10/09/2018 | 0.84% |
| Invesco USD Ultra-Short Term Debt Fund | 06/12/2018 | 0.39% |
| Invesco US High Yield Bond Fund | 27/06/2012 | 1.60% |
| Invesco US Investment Grade Corporate Bond Fund | 07/12/2016 | 1.10% |
| Invesco Sustainable Allocation Fund | 12/12/2017 | 1.20% |
| Invesco Sustainable Global Income Fund | 15/12/2022 | 1.59% |
| Invesco Balanced-Risk Allocation Fund ³ | 15/03/2017 | 0.53% |
| Invesco Balanced-Risk Select Fund | 20/08/2014 | 1.69% |
| Invesco Balanced-Risk Allocation 12% Fund ² | 08/08/2023 | 1.92% |
| Invesco Pan European Focus Equity Fund ⁹ | 02/02/2024 | 1.99% |
| Invesco Emerging Markets ex-China Equity Fund ⁷ | 01/02/2024 | 1.70% |

¹ Effective 29 March 2023, Invesco Sustainable Eurozone Equity Fund was launched. An expense cap of 0.59% for Class P1, 0.55% for Class P11 and 0.69% for Class T11 was introduced on the same date. Class A is not capped.

² Effective 8 August 2023, Invesco Macro Allocation Strategy Fund repositioned and was renamed to Invesco Balanced-Risk Allocation 12% Fund.

² Effective 18 January 2024, Invesco Metaverse Fund was renamed to Invesco Metaverse and AI Fund.

³ Only on Class P11.

⁴ Class A is 2.00% and Class A1 is 1.90%.

⁵ Class P1 0.65% and Class P11 0.61%. Class A is not capped.

⁶ The Total Expense Level Cap (A Class) includes the following expenses as detailed in the Statement of Operations and Changes in Net Assets (disclosed at year end only): Management fees, Service Agent's fee, Custodian fee, Tax, Administration expenses and Other Operating Expenses.

⁷ Effective 1 February 2024, Invesco Pacific Equity Fund was repositioned and renamed to Invesco Emerging Markets Ex-China Equity Fund and an expense cap was introduced on the same date.

⁸ Effective 1 February 2024, the expense cap was reduced.

⁹ Effective 2 February 2024, Invesco Continental European Equity Fund merged into Invesco Pan European Focus Equity Fund.

Notes to the Financial Statements (continued)

5. Tax Status

Luxembourg

The Fund is registered under Luxembourg law as a collective investment undertaking. Accordingly, no Luxembourg income or capital gains tax is at present payable by the Fund. It is, however, subject to an annual "Taxe d'abonnement" calculated at an annual rate of 0.05% of the NAV. "I", "PI", "S" and "TI" share classes are subject to a reduced annual rate of 0.01% of the NAV, such tax being payable quarterly on the basis of the NAV of the sub-funds at the end of the relevant quarter.

No subscription tax is held on underlying Luxembourg funds already submitted to "Taxe d'abonnement".

As at 29 February 2024, USD 2,452,988 Luxembourg tax was payable while USD 15,409,473 was charged in relation to Luxembourg tax for the year ended 29 February 2024.

Belgium

The Fund is registered with the Belgium Financial Services and Markets Authority in accordance with Article 154 of the Law of 3 August 2012 relating to financial markets. Funds registered for public distribution in Belgium are subject to an annual tax ("Belgian subscription tax") of 0.0925% on the NAV of shares distributed in Belgium via Belgian intermediaries as at 31 December of the previous year, with effect from 1 January 2014. As a precautionary measure, the Fund has filed claims with the Belgian tax authority and the Brussels Court of First Instance for the tax to be refunded.

The Court of Cassation ruled against the plaintiff on 25 March 2022. The Court of Cassation (French Speaking chamber) considers that the Brussels Court of Appeal wrongly qualified the Belgian subscription tax as a capital tax, and did not rule on whether the tax falls within the scope of the double taxation convention between Belgium and Luxembourg. The case is referred back to the Court of Appeal of Liège.

Another decision of the Court of Cassation (Dutch speaking chamber) of 21 April 2022 does not dispute that the Belgian subscription tax is a capital tax, but considers that the Belgian subscription tax does not fall within the scope of the double taxation convention between Belgium and Luxembourg. The case is referred back to the Court of Appeal of Ghent.

At this stage, it is not possible to prejudge the final outcome of the dispute or any reimbursement which may result in favour of the Fund. As at 29 February 2024, USD 461,945 Belgian tax was payable while USD 362,847 was charged in relation to Belgian tax for the year ended 29 February 2024.

Withholding Tax

Further to a number of rulings of the European Court of Justice regarding taxation withheld on overseas dividends, the Management Company has taken steps to make claims with certain European Tax Authorities for repayment of taxation suffered on foreign dividend income. Due to the uncertainty regarding the likely success of the claims, it is not possible to estimate the potential amount of overseas withholding tax that may be received and these are recorded on cash basis.

6. Reimbursement of Withholding tax claim

The sub-funds on the table below received cash payments corresponding to the reimbursements of formerly overpaid withholding tax on dividends during the year ended 29 February 2024. These reimbursements have been posted to the "Other Income" caption on the Statement of Operations and Changes in Net Assets for each relevant sub-fund.

| Sub-fund | Currency of reimbursement | Amount of reimbursement | Base currency of sub-fund | Amount of reimbursement in Base currency of sub-fund |
|--|---------------------------|-------------------------|---------------------------|--|
| Invesco Continental European Equity Fund | EUR | 47,680 | EUR | 47,680 |
| Invesco Continental European Small Cap Equity Fund | EUR | 37,946 | EUR | 37,946 |
| Invesco Developed Small and Mid-Cap Equity Fund | EUR | 19,219 | USD | 20,817 |
| Invesco Euro Equity Fund | EUR | 2,444,744 | EUR | 2,444,744 |
| Invesco Global Targeted Returns Fund | EUR | 576,967 | EUR | 576,967 |
| Invesco Global Targeted Returns Select Fund | EUR | 84,095 | EUR | 84,095 |
| Invesco Pan European Equity Income Fund | EUR | 174,106 | EUR | 174,106 |
| Invesco Pan European Focus Equity Fund | EUR | 217,522 | EUR | 217,522 |
| Invesco Pan European High Income Fund | EUR | 4,344,187 | EUR | 4,344,187 |
| Invesco Pan European Small Cap Equity Fund | EUR | 22,309 | EUR | 22,309 |
| Invesco Sustainable Global Structured Equity Fund | EUR | 72,408 | USD | 78,429 |
| Invesco Social Progress Fund | EUR | 7,375 | EUR | 7,375 |
| Invesco Global Targeted Returns Plus Fund ¹ | EUR | 26,334 | AUD | 43,284 |
| Invesco Sustainable Euro Structured Equity Fund ² | EUR | 130,723 | EUR | 130,723 |

¹ Invesco Global Targeted Returns Plus Fund was put into liquidation on 6 April 2022.

² Invesco Sustainable Euro Structured Equity Fund was put into liquidation on 25 May 2022.

Notes to the Financial Statements (continued)

7. Dividends

In accordance with the distribution policy of the Fund, income is distributed by way of a dividend payment, only to holders of Distribution Shares.

The Fund at its absolute discretion has the power to issue certain classes of Shares that offer a fixed distribution. The following table lists the sub-funds and these classes of shares available at 29 February 2024:

| Sub-fund | Class Currency | Share Class | Fixed Distribution Rate/Yield | Fixed Distribution Rate/Yield effective during the period 1 March 2023 to 29 February 2024 |
|--|----------------|-----------------|-------------------------------|--|
| Invesco Global Equity Income Fund | USD | A-MD1 | 3.90 cents per share | 3.80 cents per share from 1 March 2023 to 31 July 2023 3.90 cents per share from 1 August 2023 to 29 February 2024 |
| | AUD | A (AUD Hgd)-MD1 | 3.40 cents per share | 3.40 cents per share from 1 March 2023 to 29 February 2024 |
| | HKD | A (HKD)-MD1 | 35.80 cents per share | 38.00 cents per share from 1 March 2023 to 31 July 2023 35.80 cents per share from 1 August 2023 to 29 February 2024 |
| | CNH | A (RMB Hgd)-MD1 | 33.40 yuan per share | 60.00 cents per share from 1 March 2023 to 31 July 2023 33.40 cents per share from 1 August 2023 to 29 February 2024 |
| Invesco Global Equity Income Advantage Fund | USD | A-MD1 | 7.00 cents per share | 6.00 cents per share from 1 March 2023 to 31 October 2023 7.00 cents per share from 1 November 2023 to 29 February 2024 |
| | HKD | A (HKD)-MD1 | 70.00 cents per share | 60.00 cents per share from 1 March 2023 to 31 October 2023 70.00 cents per share from 1 November 2023 to 29 February 2024 |
| | CNH | A (RMB Hgd)-MD1 | 70.00 yuan per share | 60.00 yuan per share from 1 March 2023 to 31 October 2023 70.00 yuan per share from 1 November 2023 to 29 February 2024 |
| | SGD | A (SGD Hgd)-MD1 | 7.00 cents per share | 6.00 cents per share from 1 March 2023 to 31 October 2023 7.00 cents per share from 1 November 2023 to 29 February 2024 |
| Invesco Sustainable Global Structured Equity Fund | USD | A-MD1 | 3.70 cents per share | 4.20 cents per share from 1 March 2023 to 31 July 2023 3.70 cents per share from 1 August 2023 to 29 February 2024 |
| | HKD | A (HKD)-MD1 | 38.10 cents per share | 42.00 cents per share from 1 March 2023 to 31 July 2023 38.10 cents per share from 1 August 2023 to 29 February 2024 |
| Invesco Pan European Equity Fund | HKD | A (HKD Hgd)-MD1 | 35.40 cents per share | 35.40 cents per share from 1 March 2023 to 29 February 2024 |
| | USD | A (USD Hgd)-MD1 | 3.50 cents per share | 3.50 cents per share from 1 March 2023 to 29 February 2024 |
| Invesco Pan European Equity Income Fund | AUD | A (AUD Hgd)-MD1 | 3.80 cents per share | 3.80 cents per share from 1 March 2023 to 29 February 2024 |
| | CAD | A (CAD Hgd)-MD1 | 3.90 cents per share | 3.90 cents per share from 1 March 2023 to 29 February 2024 |
| | NZD | A (NZD Hgd)-MD1 | 3.80 cents per share | 3.80 cents per share from 1 March 2023 to 29 February 2024 |
| | SGD | A (SGD Hgd)-MD1 | 3.80 cents per share | 3.80 cents per share from 1 March 2023 to 29 February 2024 |
| | USD | A (USD Hgd)-MD1 | 4.10 cents per share | 4.10 cents per share from 1 March 2023 to 29 February 2024 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund | Class Currency | Share Class | Fixed Distribution Rate/Yield | Fixed Distribution Rate/Yield effective during the period 1 March 2023 to 29 February 2024 |
|--|----------------|------------------|-------------------------------|---|
| Invesco Sustainable Pan European Structured Equity Fund | USD | A (USD Hgd)-MD1 | 3.60 cents per share | 3.60 cents per share from 1 March 2023 to 29 February 2024 |
| Invesco Asia Opportunities Equity Fund | AUD | A (AUD Hgd)-MD1 | 2.30 cents per share | 3.20 cents per share from 1 March 2023 to 31 July 2023 2.30 cents per share from 1 August 2023 to 29 February 2024 |
| | NZD | A (NZD Hgd)-MD1 | 2.40 cents per share | 3.20 cents per share from 1 March 2023 to 31 July 2023 2.40 cents per share from 1 August 2023 to 29 February 2024 |
| Invesco Asian Equity Fund | USD | A-MD 1 | 3.30 cents per share | 3.30 cents per share from 1 July 2023 to 29 February 2024 |
| | HKD | A (HKD)-MD 1 | 33.30 cents per share | 33.30 cents per share from 1 July 2023 to 29 February 2024 |
| | CNH | A (RMB Hgd)-MD 1 | 33.30 cents per share | 33.30 cents per share from 1 September 2023 to 29 February 2024 |
| Invesco Global Income Real Estate Securities Fund | USD | A-MD1 | 3.10 cents per share | 4.20 cents per share from 1 March 2023 to 31 July 2023 3.10 cents per share from 1 August 2023 to 29 February 2024 |
| | HKD | A (HKD)-MD1 | 42.00 cents per share | 42.00 cents per share from 1 March 2023 to 29 February 2024 |
| Invesco Responsible Global Real Assets Fund | USD | A-MD1 | 4.20 cents per share | 4.20 cents per share from 1 March 2023 to 29 February 2024 |
| Invesco Asian Flexible Bond Fund | USD | E-MD1 | 3.60 cents per share | 5.40 cents per share from 1 March 2023 to 31 July 2023 3.60 cents per share from 1 August 2023 to 29 February 2024 |
| Invesco Belt and Road Debt Fund | USD | A-MD | 4.75% | 4.25% from 1 March 2023 to 30 November 2023 4.75% from 1 December 2023 to 29 February 2024 |
| | USD | I-MD | 4.75% | 4.25% from 1 March 2023 to 30 November 2023 4.75% from 1 December 2023 to 29 February 2024 |
| | USD | R-MD | 4.05% | 3.55% from 1 March 2023 to 30 November 2023 4.05% from 1 December 2023 to 29 February 2024 |
| Invesco Emerging Markets Bond Fund | USD | A-MD | 5.50% | 5.00% from 1 March 2023 to 31 August 2023 5.50% from 1 September 2023 to 29 February 2024 |
| | USD | A-MD1 | 3.00 cents per share | 4.50 cents per share from 1 March 2023 to 31 July 2023 3.00 cents per share from 1 August 2023 to 29 February 2024 |
| | AUD | A (AUD Hgd)-MD1 | 2.60 cents per share | 4.20 cents per share from 1 March 2023 to 31 July 2023 2.60 cents per share from 1 August 2023 to 29 February 2024 |
| | CAD | A (CAD Hgd)-MD1 | 2.70 cents per share | 4.20 cents per share from 1 March 2023 to 31 July 2023 2.70 cents per share from 1 August 2023 to 29 February 2024 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund | Class Currency | Share Class | Fixed Distribution Rate/Yield | Fixed Distribution Rate/Yield effective during the period 1 March 2023 to 29 February 2024 |
|--|----------------|-----------------|-------------------------------|--|
| Invesco Emerging Market Corporate Bond Fund | USD | A-MD | 5.75% | 5.25% from 1 March 2023 to 31 August 2023 5.75% from 1 September 2023 to 29 February 2024 |
| | USD | A-MD1 | 3.50 cents per share | 4.10 cents per share from 1 March 2023 to 31 July 2023 3.50 cents per share from 1 August 2023 to 29 February 2024 |
| | USD | R-MD | 5.05% | 4.55% from 1 March 2023 to 31 August 2023 5.05% from 1 September 2023 to 29 February 2024 |
| Invesco Emerging Markets Local Debt Fund | USD | A-MD | 6.00% | 5.50% from 1 March 2023 to 31 August 2023 6.00% from 1 September 2023 to 29 February 2024 |
| | AUD | A (AUD Hgd)-MD1 | 3.90 cents per share | 5.80 cents per share from 1 March 2023 to 31 July 2023 3.90 cents per share from 1 August 2023 to 29 February 2024 |
| | USD | I-MD | 6.00% | 5.50% from 1 March 2023 to 31 August 2023 6.00% from 1 September 2023 to 29 February 2024 |
| | USD | R-MD | 5.30% | 4.80% from 1 March 2023 to 31 August 2023 5.30% from 1 September 2023 to 29 February 2024 |
| Invesco Global Investment Grade Corporate Bond Fund | USD | A-MD1 | 5.10 cents per share | 3.50 cents per share from 1 March 2023 to 31 December 2023 5.10 cents per share from 1 January 2024 to 29 February 2024 |
| | AUD | A (AUD Hgd)-MD1 | 4.90 cents per share | 2.90 cents per share from 1 March 2023 to 31 July 2023 3.90 cents per share from 1 August 2023 to 31 December 2023 4.90 cents per share from 1 January 2024 to 29 February 2024 |
| | EUR | A (EUR Hgd)-MD1 | 5.50 cents per share | 4.70 cents per share from 1 September 2023 to 31 December 2023 5.50 cents per share from 1 January 2024 to 29 February 2024 |
| | GBP | A (GBP Hgd)-MD1 | 6.80 cents per share | 4.70 cents per share from 1 September 2023 to 31 December 2023 6.80 cents per share from 1 January 2024 to 29 February 2024 |
| | HKD | A (HKD)-MD1 | 50.30 cents per share | 37.50 cents per share from 1 March 2023 to 31 July 2023 34.90 cents per share from 1 August 2023 to 31 December 2023 50.30 cents per share from 1 January 2024 to 29 February 2024 |
| | CNH | A (RMB Hgd)-MD1 | 36.50 yuan per share | 44.60 yuan per share from 1 March 2023 to 31 July 2023 34.10 cents per share from 1 August 2023 to 31 December 2023 36.50 cents per share from 1 January 2024 to 29 February 2024 |
| | SGD | A (SGD Hgd)-MD1 | 4.00 cents per share | 3.60 cents per share from 1 March 2023 to 31 July 2023 3.40 cents per share from 1 August 2023 to 31 December 2023 4.00 cents per share from 1 January 2024 to 29 February 2024 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund | Class Currency | Share Class | Fixed Distribution Rate/Yield | Fixed Distribution Rate/Yield effective during the period 1 March 2023 to 29 February 2024 |
|--|----------------|-----------------|-------------------------------|--|
| Invesco Global Investment Grade Corporate Bond Fund (continued) | USD | C-MD1 | 5.80 cents per share | 3.50 cents per share from 1 March 2023 to 31 July 2023 4.00 cents per share from 1 August 2023 to 31 December 2023 5.80 cents per share from 1 January 2024 to 29 February 2024 |
| | USD | E-MD1 | 5.10 cents per share | 3.30 cents per share from 1 March 2023 to 31 July 2023 3.50 cents per share from 1 August 2023 to 31 December 2023 5.10 cents per share from 1 January 2024 to 29 February 2024 |
| | AUD | E (AUD Hgd)-MD1 | 4.40 cents per share | 2.70 cents per share from 1 March 2023 to 31 July 2023 3.50 cents per share from 1 August 2023 to 31 December 2023 4.40 cents per share from 1 January 2024 to 29 February 2024 |
| | USD | I-MD1 | 5.90 cents per share | 3.50 cents per share from 1 March 2023 to 31 July 2023 4.00 cents per share from 1 August 2023 to 31 December 2023 5.90 cents per share from 1 January 2024 to 29 February 2024 |
| | EUR | I (EUR)-MD | 4.50% | 4.00% from 1 March 2023 to 31 August 2023 4.25% from 1 September 2023 to 30 November 2023 4.50% from 1 December 2023 to 29 February 2024 |
| | HKD | I (HKD)-MD1 | 58.70 cents per share | 35.00 cents per share from 1 March 2023 to 31 July 2023 40.40 cents per share from 1 August 2023 to 31 December 2023 58.70 cents per share from 1 January 2024 to 29 February 2024 |
| | CNH | I (RMB Hgd)-MD1 | 41.80 yuan per share | 45.00 yuan per share from 1 March 2023 to 31 July 2023 38.80 yuan per share from 1 August 2023 to 31 December 2023 41.80 yuan per share from 1 January 2024 to 29 February 2024 |
| Invesco Global Total Return (EUR) Bond Fund | EUR | A-MD | 4.00% | 3.50% from 1 March 2023 to 31 August 2023 4.00% from 1 September 2023 to 29 February 2024 |
| | EUR | I-MD | 4.00% | 3.50% from 1 March 2023 to 31 August 2023 4.00% from 1 September 2023 to 29 February 2024 |
| Invesco India Bond Fund | USD | A-MD | 6.00% | 6.00% from 1 March 2023 to 29 February 2024 |
| | USD | A-MD1 | 3.70 cents per share | 4.30 cents per share from 1 March 2023 to 31 July 2023 3.70 cents per share from 1 August 2023 to 29 February 2024 |
| | SGD | A (SGD Hgd)-MD1 | 3.50 cents per share | 4.20 cents per share from 1 March 2023 to 31 July 2023 3.50 cents per share from 1 August 2023 to 29 February 2024 |
| | USD | I-MD | 6.00% | 6.00% from 1 March 2023 to 29 February 2024 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund | Class Currency | Share Class | Fixed Distribution Rate/Yield | Fixed Distribution Rate/Yield effective during the period 1 March 2023 to 29 February 2024 |
|--|----------------|-----------------|-------------------------------|---|
| Invesco Sustainable China Bond Fund | HKD | A (HKD)-MD1 | 33.30 cents per share | 33.30 cents per share 1 March 2023 to 29 February 2024 |
| | SGD | A (SGD Hgd)-MD1 | 3.30 cents per share | 3.30 cents per share 1 March 2023 to 29 February 2024 |
| | USD | A-MD1 | 3.30 cents per share | 3.30 cents per share 1 March 2023 to 29 February 2024 |
| Invesco Sustainable Global High Income Fund | USD | A-MD | 5.50% | 5.25% from 1 March 2023 to 31 August 2023 5.50% from 1 September 2023 to 29 February 2024 |
| | AUD | A (AUD Hgd)-MD1 | 3.20 cents per share | 4.30 cents per share from 1 March 2023 to 31 July 2023 3.20 cents per share from 1 August 2023 to 29 February 2024 |
| | USD | C-MD1 | 4.80 cents per share | 5.40 cents per share from 1 March 2023 to 31 July 2023 4.80 cents per share from 1 August 2023 to 29 February 2024 |
| Invesco US High Yield Bond Fund | USD | A-MD | 5.75% | 5.50% from 1 March 2023 to 31 August 2023 5.75% from 1 September 2023 to 29 February 2024 |
| Invesco Asia Asset Allocation Fund | USD | A-MD | 2.25% | 2.00% from 1 March 2023 to 31 May 2023 2.25% from 1 June 2023 to 29 February 2024 |
| | USD | A-MD1 | 2.20 cents per share | 3.70 cents per share from 1 March 2023 to 31 July 2023 2.20 cents per share from 1 August 2023 to 29 February 2024 |
| | AUD | A (AUD Hgd)-MD1 | 1.80 cents per share | 3.20 cents per share from 1 March 2023 to 31 July 2023 1.80 cents per share from 1 August 2023 to 29 February 2024 |
| | CAD | A (CAD Hgd)-MD1 | 1.90 cents per share | 3.30 cents per share from 1 March 2023 to 31 July 2023 1.90 cents per share from 1 August 2023 to 29 February 2024 |
| | HKD | A (HKD)-MD1 | 27.50 cents per share | 42.00 cents per share from 1 March 2023 to 31 July 2023 27.50 cents per share from 1 August 2023 to 29 February 2024 |
| | NZD | A (NZD Hgd)-MD1 | 1.80 cents per share | 3.20 cents per share from 1 March 2023 to 31 July 2023 1.80 cents per share from 1 August 2023 to 29 February 2024 |
| | USD | I-MD1 | 3.30 cents per share | 4.20 cents per share from 1 March 2023 to 31 July 2023 3.30 cents per share from 1 August 2023 to 29 February 2024 |
| | HKD | I (HKD)-MD1 | 33.30 cents per share | 42.00 cents per share from 1 March 2023 to 31 July 2023 33.30 cents per share from 1 August 2023 to 29 February 2024 |
| | CNH | I (RMB Hgd)-MD1 | 31.90 yuan per share | 52.00 yuan per share from 1 March 2023 to 31 July 2023 31.90 yuan per share from 1 August 2023 to 29 February 2024 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund | Class Currency | Share Class | Fixed Distribution Rate/Yield | Fixed Distribution Rate/Yield effective during the period 1 March 2023 to 29 February 2024 |
|---|----------------|-----------------|-------------------------------|---|
| Invesco Global Income Fund | AUD | A (AUD Hgd)-MD1 | 4.10 cents per share | 3.50 cents per share from 1 March 2023 to 31 July 2023 4.10 cents per share from 1 August 2023 to 29 February 2024 |
| | SGD | A (SGD Hgd)-MD1 | 4.20 cents per share | 3.20 cents per share from 1 March 2023 to 31 July 2023 4.20 cents per share from 1 August 2023 to 29 February 2024 |
| | USD | A (USD Hgd)-MD1 | 4.20 cents per share | 4.20 cents per share from 1 March 2023 to 29 February 2024 |
| | AUD | Z (AUD Hgd)-MD1 | 4.20 cents per share | 3.50 cents per share from 1 March 2023 to 31 July 2023 4.20 cents per share from 1 August 2023 to 29 February 2024 |
| | SGD | Z (SGD Hgd)-MD1 | 4.30 cents per share | 3.20 cents per share from 1 March 2023 to 31 July 2023 4.30 cents per share from 1 August 2023 to 29 February 2024 |
| | USD | Z (USD Hgd)-MD1 | 4.30 cents per share | 4.20 cents per share from 1 March 2023 to 31 July 2023 4.30 cents per share from 1 August 2023 to 29 February 2024 |
| Invesco Pan European High Income Fund | EUR | A-MD1 | 3.20 cents per share | 4.10 cents per share from 1 March 2023 to 31 July 2023 3.20 cents per share from 1 August 2023 to 29 February 2024 |
| | AUD | A (AUD Hgd)-MD1 | 3.30 cents per share | 3.80 cents per share from 1 March 2023 to 31 July 2023 3.30 cents per share from 1 August 2023 to 29 February 2024 |
| | CAD | A (CAD Hgd)-MD1 | 3.40 cents per share | 3.90 cents per share from 1 March 2023 to 31 July 2023 3.40 cents per share from 1 August 2023 to 29 February 2024 |
| | HKD | A (HKD Hgd)-MD1 | 33.50 cents per share | 38.30 cents per share from 1 March 2023 to 31 July 2023 33.50 cents per share from 1 August 2023 to 29 February 2024 |
| | NZD | A (NZD Hgd)-MD1 | 3.30 cents per share | 3.80 cents per share from 1 March 2023 to 31 July 2023 3.30 cents per share from 1 August 2023 to 29 February 2024 |
| | USD | A (USD Hgd)-MD1 | 3.60 cents per share | 4.10 cents per share from 1 March 2023 to 31 July 2023 3.60 cents per share from 1 August 2023 to 29 February 2024 |
| Invesco Sustainable Allocation Fund | EUR | A-MD1 | 2.30 cents per share | 2.50 cents per share from 1 March 2023 to 31 July 2023 2.30 cents per share from 1 August 2023 to 29 February 2024 |
| | HKD | A (HKD Hgd)-MD1 | 22.80 cents per share | 31.00 cents per share from 1 March 2023 to 31 July 2023 22.80 cents per share from 1 August 2023 to 29 February 2024 |
| | USD | A (USD Hgd)-MD1 | 2.30 cents per share | 3.10 cents per share from 1 March 2023 to 31 July 2023 2.30 cents per share from 1 August 2023 to 29 February 2024 |
| Invesco Fixed Maturity Global Debt 2024 Fund² | USD | A-MD1 | 3.20 cents per share | 3.20 cents per share from 1 March 2023 to 31 May 2023 |

² Effective 30 June 2023, Invesco Fixed Maturity Global Debt 2024 Fund was put into liquidation.

The income due to Shareholders of Accumulation Shares is re-invested to enhance the value of the relevant share class.

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|--|----------|-------------------|-------------------------------|----------------------------|
| Invesco Developed Small and Mid-Cap Equity Fund | | | | |
| A-SD | USD | 0.1013 | 31 August 2023 | 11 September 2023 |
| Invesco Developing Markets Equity Fund | | | | |
| A (EUR Hgd)-Gross-AD | EUR | 0.1759 | 29 February 2024 ² | 11 March 2024 ² |
| C (EUR Hgd)-Gross-AD | EUR | 0.1816 | 29 February 2024 ² | 11 March 2024 ² |
| Z (EUR Hgd)-Gross-AD | EUR | 0.1826 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Emerging Markets Equity Fund | | | | |
| A-AD | USD | 0.6904 | 29 February 2024 ² | 11 March 2024 ² |
| C-AD | USD | 1.0803 | 29 February 2024 ² | 11 March 2024 ² |
| C (EUR)-Gross-AD | EUR | 0.4084 | 29 February 2024 ² | 11 March 2024 ² |
| Z-AD | USD | 0.3067 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Global Equity Income Fund | | | | |
| A (EUR)-AD | EUR | 0.0973 | 29 February 2024 ² | 11 March 2024 ² |
| A-Gross-MD | USD | 0.0289 | 31 March 2023 | 11 April 2023 |
| A-Gross-MD | USD | 0.0356 | 28 April 2023 | 11 May 2023 |
| A-Gross-MD | USD | 0.0605 | 31 May 2023 | 12 June 2023 |
| A-Gross-MD | USD | 0.0346 | 30 June 2023 | 11 July 2023 |
| A-Gross-MD | USD | 0.0115 | 31 July 2023 | 11 August 2023 |
| A-Gross-MD | USD | 0.0171 | 31 August 2023 | 11 September 2023 |
| A-Gross-MD | USD | 0.0111 | 29 September 2023 | 11 October 2023 |
| A-Gross-MD | USD | 0.0100 | 31 October 2023 | 13 November 2023 |
| A-Gross-MD | USD | 0.0308 | 30 November 2023 | 11 December 2023 |
| A-Gross-MD | USD | 0.0192 | 29 December 2023 | 11 January 2024 |
| A-Gross-MD | USD | 0.0053 | 31 January 2024 | 12 February 2024 |
| A-Gross-MD | USD | 0.0167 | 29 February 2024 ² | 11 March 2024 ² |
| A-MD1 | USD | 0.0380 | 31 March 2023 | 11 April 2023 |
| A-MD1 | USD | 0.0380 | 28 April 2023 | 11 May 2023 |
| A-MD1 | USD | 0.0380 | 31 May 2023 | 12 June 2023 |
| A-MD1 | USD | 0.0380 | 30 June 2023 | 11 July 2023 |
| A-MD1 | USD | 0.0380 | 31 July 2023 | 11 August 2023 |
| A-MD1 | USD | 0.0390 | 31 August 2023 | 11 September 2023 |
| A-MD1 | USD | 0.0390 | 29 September 2023 | 11 October 2023 |
| A-MD1 | USD | 0.0390 | 31 October 2023 | 13 November 2023 |
| A-MD1 | USD | 0.0390 | 30 November 2023 | 11 December 2023 |
| A-MD1 | USD | 0.0390 | 29 December 2023 | 11 January 2024 |
| A-MD1 | USD | 0.0390 | 31 January 2024 | 12 February 2024 |
| A-MD1 | USD | 0.0390 | 29 February 2024 ² | 11 March 2024 ² |
| A (AUD Hgd)-MD1 | AUD | 0.0340 | 31 March 2023 | 11 April 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0340 | 28 April 2023 | 11 May 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0340 | 31 May 2023 | 12 June 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0340 | 30 June 2023 | 11 July 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0340 | 31 July 2023 | 11 August 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0340 | 31 August 2023 | 11 September 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0340 | 29 September 2023 | 11 October 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0340 | 31 October 2023 | 13 November 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0340 | 30 November 2023 | 11 December 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0340 | 29 December 2023 | 11 January 2024 |
| A (AUD Hgd)-MD1 | AUD | 0.0340 | 31 January 2024 | 12 February 2024 |
| A (AUD Hgd)-MD1 | AUD | 0.0340 | 29 February 2024 ² | 11 March 2024 ² |
| A (HKD)-MD1 | HKD | 0.3800 | 31 March 2023 | 11 April 2023 |
| A (HKD)-MD1 | HKD | 0.3800 | 28 April 2023 | 11 May 2023 |
| A (HKD)-MD1 | HKD | 0.3800 | 31 May 2023 | 12 June 2023 |
| A (HKD)-MD1 | HKD | 0.3800 | 30 June 2023 | 11 July 2023 |
| A (HKD)-MD1 | HKD | 0.3800 | 31 July 2023 | 11 August 2023 |
| A (HKD)-MD1 | HKD | 0.3580 | 31 August 2023 | 11 September 2023 |
| A (HKD)-MD1 | HKD | 0.3580 | 29 September 2023 | 11 October 2023 |
| A (HKD)-MD1 | HKD | 0.3580 | 31 October 2023 | 13 November 2023 |
| A (HKD)-MD1 | HKD | 0.3580 | 30 November 2023 | 11 December 2023 |
| A (HKD)-MD1 | HKD | 0.3580 | 29 December 2023 | 11 January 2024 |
| A (HKD)-MD1 | HKD | 0.3580 | 31 January 2024 | 12 February 2024 |
| A (HKD)-MD1 | HKD | 0.3580 | 29 February 2024 ² | 11 March 2024 ² |
| A (RMB Hgd)-MD1 | CNH | 0.6000 | 31 March 2023 | 11 April 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.6000 | 28 April 2023 | 11 May 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.6000 | 31 May 2023 | 12 June 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.6000 | 30 June 2023 | 11 July 2023 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|--|----------|----------------------|-------------------------------|----------------------------|
| Invesco Global Equity Income Fund (continued) | | | | |
| A (RMB Hgd)-MD1 | CNH | 0.6000 | 31 July 2023 | 11 August 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.3340 | 31 August 2023 | 11 September 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.3340 | 29 September 2023 | 11 October 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.3340 | 31 October 2023 | 13 November 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.3340 | 30 November 2023 | 11 December 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.3340 | 29 December 2023 | 11 January 2024 |
| A (RMB Hgd)-MD1 | CNH | 0.3340 | 31 January 2024 | 12 February 2024 |
| A (RMB Hgd)-MD1 | CNH | 0.3340 | 29 February 2024 ² | 11 March 2024 ² |
| A-SD | USD | 0.1484 | 31 August 2023 | 11 September 2023 |
| A-SD | USD | 0.0000 ³ | 29 February 2024 ² | 11 March 2024 ² |
| I (EUR)-MD | EUR | 0.0243 | 31 March 2023 | 11 April 2023 |
| I (EUR)-MD | EUR | 0.0298 | 28 April 2023 | 11 May 2023 |
| I (EUR)-MD | EUR | 0.0521 | 31 May 2023 | 12 June 2023 |
| I (EUR)-MD | EUR | 0.0293 | 30 June 2023 | 11 July 2023 |
| I (EUR)-MD | EUR | 0.0094 | 31 July 2023 | 11 August 2023 |
| I (EUR)-MD | EUR | 0.0143 | 31 August 2023 | 11 September 2023 |
| I (EUR)-MD | EUR | 0.0094 | 29 September 2023 | 11 October 2023 |
| I (EUR)-MD | EUR | 0.0084 | 31 October 2023 | 13 November 2023 |
| I (EUR)-MD | EUR | 0.0260 | 30 November 2023 | 11 December 2023 |
| I (EUR)-MD | EUR | 0.0160 | 29 December 2023 | 11 January 2024 |
| I (EUR)-MD | EUR | 0.0042 | 31 January 2024 | 12 February 2024 |
| I (EUR)-MD | EUR | 0.0140 | 29 February 2024 ² | 11 March 2024 ² |
| I (EUR Hgd)-MD | EUR | 0.0270 | 31 March 2023 | 11 April 2023 |
| I (EUR Hgd)-MD | EUR | 0.0000 ³ | 28 April 2023 | 11 May 2023 |
| I (EUR Hgd)-MD | EUR | 0.0593 | 31 May 2023 | 12 June 2023 |
| I (EUR Hgd)-MD | EUR | 0.0330 | 30 June 2023 | 11 July 2023 |
| I (EUR Hgd)-MD | EUR | 0.0106 | 31 July 2023 | 11 August 2023 |
| I (EUR Hgd)-MD | EUR | 0.0164 | 31 August 2023 | 11 September 2023 |
| I (EUR Hgd)-MD | EUR | 0.0106 | 29 September 2023 | 11 October 2023 |
| I (EUR Hgd)-MD | EUR | 0.0094 | 31 October 2023 | 13 November 2023 |
| I (EUR Hgd)-MD | EUR | 0.0285 | 30 November 2023 | 11 December 2023 |
| I (EUR Hgd)-MD | EUR | 0.0184 | 29 December 2023 | 11 January 2024 |
| I (EUR Hgd)-MD | EUR | 0.0050 | 31 January 2024 | 12 February 2024 |
| I (EUR Hgd)-MD | EUR | 0.0156 | 29 February 2024 ² | 11 March 2024 ² |
| Z (EUR)-AD | EUR | 0.2564 | 29 February 2024 ² | 11 March 2024 ² |
| Z-SD | USD | 0.1662 | 31 August 2023 | 11 September 2023 |
| Z-SD | USD | 0.0406 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Global Equity Income Advantage Fund | | | | |
| A (AUD Hgd)-MD1 | AUD | 0.0000 ¹¹ | 29 February 2024 ² | 11 March 2024 ² |
| A (GBP Hgd)-MD1 | GBP | 0.0000 ¹¹ | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR Hgd)-MD1 | EUR | 0.0000 ¹¹ | 29 February 2024 ² | 11 March 2024 ² |
| A-MD1 | USD | 0.0600 | 31 March 2023 | 11 April 2023 |
| A-MD1 | USD | 0.0600 | 28 April 2023 | 11 May 2023 |
| A-MD1 | USD | 0.0600 | 31 May 2023 | 12 June 2023 |
| A-MD1 | USD | 0.0600 | 30 June 2023 | 11 July 2023 |
| A-MD1 | USD | 0.0600 | 31 July 2023 | 11 August 2023 |
| A-MD1 | USD | 0.0600 | 31 August 2023 | 11 September 2023 |
| A-MD1 | USD | 0.0600 | 29 September 2023 | 11 October 2023 |
| A-MD1 | USD | 0.0600 | 31 October 2023 | 13 November 2023 |
| A-MD1 | USD | 0.0700 | 30 November 2023 | 11 December 2023 |
| A-MD1 | USD | 0.0700 | 29 December 2023 | 11 January 2024 |
| A-MD1 | USD | 0.0700 | 31 January 2024 | 12 February 2024 |
| A-MD1 | USD | 0.0700 | 29 February 2024 ² | 11 March 2024 ² |
| A (HKD)-MD1 | HKD | 0.6000 | 31 March 2023 | 11 April 2023 |
| A (HKD)-MD1 | HKD | 0.6000 | 28 April 2023 | 11 May 2023 |
| A (HKD)-MD1 | HKD | 0.6000 | 31 May 2023 | 12 June 2023 |
| A (HKD)-MD1 | HKD | 0.6000 | 30 June 2023 | 11 July 2023 |
| A (HKD)-MD1 | HKD | 0.6000 | 31 July 2023 | 11 August 2023 |
| A (HKD)-MD1 | HKD | 0.6000 | 31 August 2023 | 11 September 2023 |
| A (HKD)-MD1 | HKD | 0.6000 | 29 September 2023 | 11 October 2023 |
| A (HKD)-MD1 | HKD | 0.6000 | 31 October 2023 | 13 November 2023 |
| A (HKD)-MD1 | HKD | 0.7000 | 30 November 2023 | 11 December 2023 |
| A (HKD)-MD1 | HKD | 0.7000 | 29 December 2023 | 11 January 2024 |
| A (HKD)-MD1 | HKD | 0.7000 | 31 January 2024 | 12 February 2024 |
| A (HKD)-MD1 | HKD | 0.7000 | 29 February 2024 ² | 11 March 2024 ² |
| A (RMB Hgd)-MD1 | CNH | 0.6000 | 31 March 2023 | 11 April 2023 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|--|----------|----------------------|-------------------------------|----------------------------|
| Invesco Global Equity Income Advantage Fund (continued) | | | | |
| A (RMB Hgd)-MD1 | CNH | 0.6000 | 28 April 2023 | 11 May 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.6000 | 31 May 2023 | 12 June 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.6000 | 30 June 2023 | 11 July 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.6000 | 31 July 2023 | 11 August 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.6000 | 31 August 2023 | 11 September 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.6000 | 29 September 2023 | 11 October 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.6000 | 31 October 2023 | 13 November 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.7000 | 30 November 2023 | 11 December 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.7000 | 29 December 2023 | 11 January 2024 |
| A (RMB Hgd)-MD1 | CNH | 0.7000 | 31 January 2024 | 12 February 2024 |
| A (RMB Hgd)-MD1 | CNH | 0.7000 | 29 February 2024 ² | 11 March 2024 ² |
| A (SGD Hgd)-MD1 | SGD | 0.0600 | 31 March 2023 | 11 April 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0600 | 28 April 2023 | 11 May 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0600 | 31 May 2023 | 12 June 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0600 | 30 June 2023 | 11 July 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0600 | 31 July 2023 | 11 August 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0600 | 31 August 2023 | 11 September 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0600 | 29 September 2023 | 11 October 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0600 | 31 October 2023 | 13 November 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0700 | 30 November 2023 | 11 December 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0700 | 29 December 2023 | 11 January 2024 |
| A (SGD Hgd)-MD1 | SGD | 0.0700 | 31 January 2024 | 12 February 2024 |
| A (SGD Hgd)-MD1 | SGD | 0.0700 | 29 February 2024 ² | 11 March 2024 ² |
| A(EUR)-AD | EUR | 0.6711 | 29 February 2024 ² | 11 March 2024 ² |
| C-MD | USD | 0.0504 ¹⁰ | 29 December 2023 | 11 January 2024 |
| C-MD | USD | 0.0562 | 31 January 2024 | 12 February 2024 |
| C-MD | USD | 0.0523 | 29 February 2024 ² | 11 March 2024 ² |
| C (HKD)-MD | HKD | 0.5046 ¹⁰ | 29 December 2023 | 11 January 2024 |
| C (HKD)-MD | HKD | 0.5630 | 31 January 2024 | 12 February 2024 |
| C (HKD)-MD | HKD | 0.5252 | 29 February 2024 ² | 11 March 2024 ² |
| S (EUR Hgd)-MD | EUR | 0.0649 | 31 March 2023 | 11 April 2023 |
| S (EUR Hgd)-MD | EUR | 0.0541 | 28 April 2023 | 11 May 2023 |
| S (EUR Hgd)-MD | EUR | 0.0701 | 31 May 2023 | 12 June 2023 |
| S (EUR Hgd)-MD | EUR | 0.0565 | 30 June 2023 | 11 July 2023 |
| S (EUR Hgd)-MD | EUR | 0.0590 | 31 July 2023 | 11 August 2023 |
| S (EUR Hgd)-MD | EUR | 0.0614 | 31 August 2023 | 11 September 2023 |
| S (EUR Hgd)-MD | EUR | 0.0605 | 29 September 2023 | 11 October 2023 |
| S (EUR Hgd)-MD | EUR | 0.0571 | 31 October 2023 | 13 November 2023 |
| S (EUR Hgd)-MD | EUR | 0.0519 | 30 November 2023 | 11 December 2023 |
| S (EUR Hgd)-MD | EUR | 0.0469 | 29 December 2023 | 11 January 2024 |
| S (EUR Hgd)-MD | EUR | 0.0557 | 31 January 2024 | 12 February 2024 |
| S (EUR Hgd)-MD | EUR | 0.0521 | 29 February 2024 ² | 11 March 2024 ² |
| Z(EUR)-AD | EUR | 0.7458 | 29 February 2024 ² | 11 March 2024 ² |
| Z (GBP)-MD | GBP | 0.0650 ⁷ | 30 November 2023 | 11 December 2023 |
| Z (GBP)-MD | GBP | 0.0505 | 29 December 2023 | 11 January 2024 |
| Z (GBP)-MD | GBP | 0.0579 | 31 January 2024 | 12 February 2024 |
| Z (GBP)-MD | GBP | 0.0537 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Global Focus Equity Fund | | | | |
| A (EUR Hgd)-Gross-AD | EUR | 0.0569 | 29 February 2024 ² | 11 March 2024 ² |
| C (EUR Hgd)-Gross-AD | EUR | 0.0588 | 29 February 2024 ² | 11 March 2024 ² |
| C-QD | USD | 0.0000 ³ | 31 May 2023 | 12 June 2023 |
| C-QD | USD | 0.0000 ³ | 31 August 2023 | 11 September 2023 |
| C-QD | USD | 0.0000 ³ | 30 November 2023 | 11 December 2023 |
| C-QD | USD | 0.0000 ³ | 29 February 2024 | 11 March 2024 |
| C (USD)-AD | USD | 0.0000 ³ | 29 February 2024 | 11 March 2024 |
| Z (USD)-AD | USD | 0.0000 ³ | 29 February 2024 ² | 11 March 2024 ² |
| Z (EUR Hgd)-Gross-AD | EUR | 0.0589 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Global Small Cap Equity Fund | | | | |
| A-AD | USD | 0.0000 ³ | 29 February 2024 | 11 March 2024 |
| A (EUR)-AD | EUR | 0.0000 ³ | 29 February 2024 | 11 March 2024 |
| C-AD | USD | 0.6878 | 29 February 2024 ² | 11 March 2024 ² |
| S-AD | USD | 0.1057 | 29 February 2024 ² | 11 March 2024 ² |
| Z-AD | USD | 0.1039 | 29 February 2024 ² | 11 March 2024 ² |
| Z (EUR)-AD | EUR | 0.0755 | 29 February 2024 ² | 11 March 2024 ² |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|---|----------|-------------------|-------------------------------|----------------------------|
| Invesco Sustainable Global Structured Equity Fund | | | | |
| A-AD | USD | 0.5549 | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR Hgd)-AD | EUR | 0.0999 | 29 February 2024 ² | 11 March 2024 ² |
| A-MD1 | USD | 0.0420 | 31 March 2023 | 11 April 2023 |
| A-MD1 | USD | 0.0420 | 28 April 2023 | 11 May 2023 |
| A-MD1 | USD | 0.0420 | 31 May 2023 | 12 June 2023 |
| A-MD1 | USD | 0.0420 | 30 June 2023 | 11 July 2023 |
| A-MD1 | USD | 0.0420 | 31 July 2023 | 11 August 2023 |
| A-MD1 | USD | 0.0370 | 31 August 2023 | 11 September 2023 |
| A-MD1 | USD | 0.0370 | 29 September 2023 | 11 October 2023 |
| A-MD1 | USD | 0.0370 | 31 October 2023 | 13 November 2023 |
| A-MD1 | USD | 0.0370 | 30 November 2023 | 11 December 2023 |
| A-MD1 | USD | 0.0370 | 29 December 2023 | 11 January 2024 |
| A-MD1 | USD | 0.0370 | 31 January 2024 | 12 February 2024 |
| A-MD1 | USD | 0.0370 | 29 February 2024 ² | 11 March 2024 ² |
| A (HKD)-MD1 | HKD | 0.4200 | 31 March 2023 | 11 April 2023 |
| A (HKD)-MD1 | HKD | 0.4200 | 28 April 2023 | 11 May 2023 |
| A (HKD)-MD1 | HKD | 0.4200 | 31 May 2023 | 12 June 2023 |
| A (HKD)-MD1 | HKD | 0.4200 | 30 June 2023 | 11 July 2023 |
| A (HKD)-MD1 | HKD | 0.4200 | 31 July 2023 | 11 August 2023 |
| A (HKD)-MD1 | HKD | 0.3810 | 31 August 2023 | 11 September 2023 |
| A (HKD)-MD1 | HKD | 0.3810 | 29 September 2023 | 11 October 2023 |
| A (HKD)-MD1 | HKD | 0.3810 | 31 October 2023 | 13 November 2023 |
| A (HKD)-MD1 | HKD | 0.3810 | 30 November 2023 | 11 December 2023 |
| A (HKD)-MD1 | HKD | 0.3810 | 29 December 2023 | 11 January 2024 |
| A (HKD)-MD1 | HKD | 0.3810 | 31 January 2024 | 12 February 2024 |
| A (HKD)-MD1 | HKD | 0.3810 | 29 February 2024 ² | 11 March 2024 ² |
| C-AD | USD | 0.8311 | 29 February 2024 ² | 11 March 2024 ² |
| S (EUR Hgd)-AD | EUR | 0.1701 | 29 February 2024 ² | 11 March 2024 ² |
| Z-AD | USD | 0.1750 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco US Value Equity Fund | | | | |
| A-SD | USD | 0.1091 | 31 August 2023 | 11 September 2023 |
| A-SD | USD | 0.0595 | 29 February 2024 ² | 11 March 2024 ² |
| C-SD | USD | 0.3182 | 31 August 2023 | 11 September 2023 |
| C-SD | USD | 0.2761 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Continental European Equity Fund | | | | |
| A AD | EUR | 0.2136 | 19 January 2024 ¹⁴ | 25 January 2024 |
| C AD | EUR | 0.2896 | 19 January 2024 ¹⁴ | 25 January 2024 |
| Z EUR GI AD | EUR | 0.4225 | 19 January 2024 ¹⁴ | 25 January 2024 |
| Invesco Continental European Small Cap Equity Fund | | | | |
| A-AD | EUR | 0.0311 | 29 February 2024 ² | 11 March 2024 ² |
| A (USD)-AD | USD | 0.6407 | 29 February 2024 ² | 11 March 2024 ² |
| C (USD)-AD | USD | 2.5042 | 29 February 2024 ² | 11 March 2024 ² |
| Z-AD | EUR | 0.2164 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Euro Equity Fund | | | | |
| A-AD | EUR | 0.2615 | 29 February 2024 ² | 11 March 2024 ² |
| C-Gross-AD | EUR | 0.4514 | 29 February 2024 ² | 11 March 2024 ² |
| S-AD | EUR | 0.3356 | 29 February 2024 ² | 11 March 2024 ² |
| T1-AD | EUR | 0.3233 | 29 February 2024 ² | 11 March 2024 ² |
| Z-Gross-AD | EUR | 0.3991 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Pan European Equity Fund | | | | |
| A-AD | EUR | 0.3415 | 29 February 2024 ² | 11 March 2024 ² |
| A (HKD Hgd)-MD1 | HKD | 0.3540 | 31 March 2023 | 11 April 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.3540 | 28 April 2023 | 11 May 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.3540 | 31 May 2023 | 12 June 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.3540 | 30 June 2023 | 11 July 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.3540 | 31 July 2023 | 11 August 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.3540 | 31 August 2023 | 11 September 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.3540 | 29 September 2023 | 11 October 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.3540 | 31 October 2023 | 13 November 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.3540 | 30 November 2023 | 11 December 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.3540 | 29 December 2023 | 11 January 2024 |
| A (HKD Hgd)-MD1 | HKD | 0.3540 | 31 January 2024 | 12 February 2024 |
| A (HKD Hgd)-MD1 | HKD | 0.3540 | 29 February 2024 ² | 11 March 2024 ² |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|---|----------|-------------------|-------------------------------|----------------------------|
| Invesco Pan European Equity Fund (continued) | | | | |
| A (USD)-AD | USD | 0.3759 | 29 February 2024 ² | 11 March 2024 ² |
| A (USD Hgd)-MD1 | USD | 0.0350 | 31 March 2023 | 11 April 2023 |
| A (USD Hgd)-MD1 | USD | 0.0350 | 28 April 2023 | 11 May 2023 |
| A (USD Hgd)-MD1 | USD | 0.0350 | 31 May 2023 | 12 June 2023 |
| A (USD Hgd)-MD1 | USD | 0.0350 | 30 June 2023 | 11 July 2023 |
| A (USD Hgd)-MD1 | USD | 0.0350 | 31 July 2023 | 11 August 2023 |
| A (USD Hgd)-MD1 | USD | 0.0350 | 31 August 2023 | 11 September 2023 |
| A (USD Hgd)-MD1 | USD | 0.0350 | 29 September 2023 | 11 October 2023 |
| A (USD Hgd)-MD1 | USD | 0.0350 | 31 October 2023 | 13 November 2023 |
| A (USD Hgd)-MD1 | USD | 0.0350 | 30 November 2023 | 11 December 2023 |
| A (USD Hgd)-MD1 | USD | 0.0350 | 29 December 2023 | 11 January 2024 |
| A (USD Hgd)-MD1 | USD | 0.0350 | 31 January 2024 | 12 February 2024 |
| A (USD Hgd)-MD1 | USD | 0.0350 | 29 February 2024 ² | 11 March 2024 ² |
| C-AD | EUR | 0.4906 | 29 February 2024 ² | 11 March 2024 ² |
| Z-AD | EUR | 0.3906 | 29 February 2024 ² | 11 March 2024 ² |
| Z (USD)-AD | USD | 0.3165 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Pan European Equity Income Fund | | | | |
| A (AUD Hgd)-MD1 | AUD | 0.0380 | 31 March 2023 | 11 April 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0380 | 28 April 2023 | 11 May 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0380 | 31 May 2023 | 12 June 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0380 | 30 June 2023 | 11 July 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0380 | 31 July 2023 | 11 August 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0380 | 31 August 2023 | 11 September 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0380 | 29 September 2023 | 11 October 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0380 | 31 October 2023 | 13 November 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0380 | 30 November 2023 | 11 December 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0380 | 29 December 2023 | 11 January 2024 |
| A (AUD Hgd)-MD1 | AUD | 0.0380 | 31 January 2024 | 12 February 2024 |
| A (AUD Hgd)-MD1 | AUD | 0.0380 | 29 February 2024 ² | 11 March 2024 ² |
| A (CAD Hgd)-MD1 | CAD | 0.0390 | 31 March 2023 | 11 April 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0390 | 28 April 2023 | 11 May 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0390 | 31 May 2023 | 12 June 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0390 | 30 June 2023 | 11 July 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0390 | 31 July 2023 | 11 August 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0390 | 31 August 2023 | 11 September 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0390 | 29 September 2023 | 11 October 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0390 | 31 October 2023 | 13 November 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0390 | 30 November 2023 | 11 December 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0390 | 29 December 2023 | 11 January 2024 |
| A (CAD Hgd)-MD1 | CAD | 0.0390 | 31 January 2024 | 12 February 2024 |
| A (CAD Hgd)-MD1 | CAD | 0.0390 | 29 February 2024 ² | 11 March 2024 ² |
| A (NZD Hgd)-MD1 | NZD | 0.0380 | 31 March 2023 | 11 April 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0380 | 28 April 2023 | 11 May 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0380 | 31 May 2023 | 12 June 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0380 | 30 June 2023 | 11 July 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0380 | 31 July 2023 | 11 August 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0380 | 31 August 2023 | 11 September 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0380 | 29 September 2023 | 11 October 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0380 | 31 October 2023 | 13 November 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0380 | 30 November 2023 | 11 December 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0380 | 29 December 2023 | 11 January 2024 |
| A (NZD Hgd)-MD1 | NZD | 0.0380 | 31 January 2024 | 12 February 2024 |
| A (NZD Hgd)-MD1 | NZD | 0.0380 | 29 February 2024 ² | 11 March 2024 ² |
| A (SGD Hgd)-MD1 | SGD | 0.0380 | 31 March 2023 | 11 April 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0380 | 28 April 2023 | 11 May 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0380 | 31 May 2023 | 12 June 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0380 | 30 June 2023 | 11 July 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0380 | 31 July 2023 | 11 August 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0380 | 31 August 2023 | 11 September 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0380 | 29 September 2023 | 11 October 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0380 | 31 October 2023 | 13 November 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0380 | 30 November 2023 | 11 December 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0380 | 29 December 2023 | 11 January 2024 |
| A (SGD Hgd)-MD1 | SGD | 0.0380 | 31 January 2024 | 12 February 2024 |
| A (SGD Hgd)-MD1 | SGD | 0.0380 | 29 February 2024 ² | 11 March 2024 ² |
| A (USD Hgd)-MD1 | USD | 0.0410 | 31 March 2023 | 11 April 2023 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|--|----------|----------------------|-------------------------------|----------------------------|
| Invesco Pan European Equity Income Fund (continued) | | | | |
| A (USD Hgd)-MD1 | USD | 0.0410 | 28 April 2023 | 11 May 2023 |
| A (USD Hgd)-MD1 | USD | 0.0410 | 31 May 2023 | 12 June 2023 |
| A (USD Hgd)-MD1 | USD | 0.0410 | 30 June 2023 | 11 July 2023 |
| A (USD Hgd)-MD1 | USD | 0.0410 | 31 July 2023 | 11 August 2023 |
| A (USD Hgd)-MD1 | USD | 0.0410 | 31 August 2023 | 11 September 2023 |
| A (USD Hgd)-MD1 | USD | 0.0410 | 29 September 2023 | 11 October 2023 |
| A (USD Hgd)-MD1 | USD | 0.0410 | 31 October 2023 | 13 November 2023 |
| A (USD Hgd)-MD1 | USD | 0.0410 | 30 November 2023 | 11 December 2023 |
| A (USD Hgd)-MD1 | USD | 0.0410 | 29 December 2023 | 11 January 2024 |
| A (USD Hgd)-MD1 | USD | 0.0410 | 31 January 2024 | 12 February 2024 |
| A (USD Hgd)-MD1 | USD | 0.0410 | 29 February 2024 ² | 11 March 2024 ² |
| A-SD | EUR | 0.3378 | 31 August 2023 | 11 September 2023 |
| A-SD | EUR | 0.0058 | 29 February 2024 ² | 11 March 2024 ² |
| A-Gross-SD | EUR | 0.3494 | 31 August 2023 | 11 September 2023 |
| A-Gross-SD | EUR | 0.0986 | 29 February 2024 ² | 11 March 2024 ² |
| T1-Gross-SD | EUR | 0.0376 ¹⁰ | 29 February 2024 ² | 11 March 2024 ² |
| Z-AD | EUR | 0.3328 | 29 February 2024 ² | 11 March 2024 ² |
| Z-SD | EUR | 0.3984 | 31 August 2023 | 11 September 2023 |
| Z-SD | EUR | 0.0567 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Pan European Focus Equity Fund | | | | |
| A-AD | EUR | 0.5246 | 29 February 2024 ² | 11 March 2024 ² |
| C EUR AD | EUR | 0.0135 ⁷ | 29 February 2024 ² | 11 March 2024 ² |
| Z-Gross-AD | EUR | 0.0418 ⁷ | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Pan European Small Cap Equity Fund | | | | |
| A (USD)-AD | USD | 0.0254 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Sustainable Eurozone Equity Fund | | | | |
| A-EUR AD | EUR | 0.1592 ¹² | 29 February 2024 ² | 11 March 2024 ² |
| T1-EUR AD | EUR | 0.3048 ¹² | 29 February 2024 ² | 11 March 2024 ² |
| Z-Gross EUR-AD | EUR | 0.3720 ¹² | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Sustainable Pan European Structured Equity Fund | | | | |
| A-AD | EUR | 0.3543 | 29 February 2024 ² | 11 March 2024 ² |
| A (PfHgd)-AD | EUR | 0.2626 | 29 February 2024 ² | 11 March 2024 ² |
| A (USD Hgd)-MD1 | USD | 0.0360 | 31 March 2023 | 11 April 2023 |
| A (USD Hgd)-MD1 | USD | 0.0360 | 28 April 2023 | 11 May 2023 |
| A (USD Hgd)-MD1 | USD | 0.0360 | 31 May 2023 | 12 June 2023 |
| A (USD Hgd)-MD1 | USD | 0.0360 | 30 June 2023 | 11 July 2023 |
| A (USD Hgd)-MD1 | USD | 0.0360 | 31 July 2023 | 11 August 2023 |
| A (USD Hgd)-MD1 | USD | 0.0360 | 31 August 2023 | 11 September 2023 |
| A (USD Hgd)-MD1 | USD | 0.0360 | 29 September 2023 | 11 October 2023 |
| A (USD Hgd)-MD1 | USD | 0.0360 | 31 October 2023 | 13 November 2023 |
| A (USD Hgd)-MD1 | USD | 0.0360 | 30 November 2023 | 11 December 2023 |
| A (USD Hgd)-MD1 | USD | 0.0360 | 29 December 2023 | 11 January 2024 |
| A (USD Hgd)-MD1 | USD | 0.0360 | 31 January 2024 | 12 February 2024 |
| A (USD Hgd)-MD1 | USD | 0.0360 | 29 February 2024 ² | 11 March 2024 ² |
| C-AD | EUR | 0.2658 | 29 February 2024 ² | 11 March 2024 ² |
| C (PfHgd)-AD | EUR | 0.3362 | 29 February 2024 ² | 11 March 2024 ² |
| S-AD | EUR | 0.3034 | 29 February 2024 ² | 11 March 2024 ² |
| Z-AD | EUR | 0.4129 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco UK Equity Fund | | | | |
| A-AD | GBP | 0.1721 | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR)-SD | EUR | 0.1025 ⁴ | 31 August 2023 | 11 September 2023 |
| A (EUR)-SD | EUR | 0.0214 | 29 February 2024 ² | 11 March 2024 ² |
| A (USD)-SD | USD | 0.1012 ⁴ | 31 August 2023 | 11 September 2023 |
| A (USD)-SD | USD | 0.0197 | 29 February 2024 ² | 11 March 2024 ² |
| A (USD Hgd)-SD | USD | 0.0992 ⁴ | 31 August 2023 | 11 September 2023 |
| A (USD Hgd)-SD | USD | 0.0221 | 29 February 2024 ² | 11 March 2024 ² |
| C-AD | GBP | 0.2482 | 29 February 2024 ² | 11 March 2024 ² |
| S-SD | GBP | 0.1358 ⁴ | 31 August 2023 | 11 September 2023 |
| S-SD | GBP | 0.0776 | 29 February 2024 ² | 11 March 2024 ² |
| S (EUR)-SD | EUR | 0.1401 ⁴ | 31 August 2023 | 11 September 2023 |
| S (EUR)-SD | EUR | 0.0781 | 29 February 2024 ² | 11 March 2024 ² |
| S (SGD)-SD | SGD | 0.1395 ⁴ | 31 August 2023 | 11 September 2023 |
| S (SGD)-SD | SGD | 0.0791 | 29 February 2024 ² | 11 March 2024 ² |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|---|----------|----------------------|-------------------------------|----------------------------|
| Invesco UK Equity Fund (continued) | | | | |
| S (USD)-SD | USD | 0.1380 ⁴ | 31 August 2023 | 11 September 2023 |
| S (USD)-SD | USD | 0.0750 | 29 February 2024 ² | 11 March 2024 ² |
| S (USD Hgd)-SD | USD | 0.1357 ⁴ | 31 August 2023 | 11 September 2023 |
| S (USD Hgd)-SD | USD | 0.0792 | 29 February 2024 ² | 11 March 2024 ² |
| T1-SD | GBP | 0.0751 ⁵ | 31 August 2023 | 11 September 2023 |
| T1-SD | GBP | 0.0822 | 29 February 2024 ² | 11 March 2024 ² |
| T1 (EUR)-SD | EUR | 0.1383 ⁴ | 31 August 2023 | 11 September 2023 |
| T1 (EUR)-SD | EUR | 0.0800 | 29 February 2024 ² | 11 March 2024 ² |
| T1 (USD)-SD | USD | 0.1363 ⁴ | 31 August 2023 | 11 September 2023 |
| T1 (USD)-SD | USD | 0.0784 | 29 February 2024 ² | 11 March 2024 ² |
| T1 (USD Hgd)-SD | USD | 0.1340 ⁴ | 31 August 2023 | 11 September 2023 |
| T1 (USD Hgd)-SD | USD | 0.0789 | 29 February 2024 ² | 11 March 2024 ² |
| Z-AD | GBP | 0.3653 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Japanese Equity Advantage Fund | | | | |
| A (EUR)-AD | EUR | 0.0728 | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR Hgd)-AD | EUR | 0.0321 | 29 February 2024 ² | 11 March 2024 ² |
| C-Gross-AD | JPY | 274.5679 | 29 February 2024 ² | 11 March 2024 ² |
| C (USD)-Gross-AD | USD | 0.2022 | 29 February 2024 ² | 11 March 2024 ² |
| I (GBP)-Gross-QD Shares | GBP | 0.0000 ¹¹ | 29 February 2024 ² | 11 March 2024 ² |
| S (GBP)-AD | GBP | 0.1401 | 29 February 2024 ² | 11 March 2024 ² |
| S (USD)-Gross-AD | USD | 0.2035 | 29 February 2024 ² | 11 March 2024 ² |
| T2 -AD | JPY | 148.7193 | 29 February 2024 ² | 11 March 2024 ² |
| Z-Gross-AD | JPY | 274.7519 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Nippon Small/Mid Cap Equity Fund | | | | |
| A (USD)-AD | USD | 0.0000 ³ | 29 February 2024 ² | 11 March 2024 ² |
| C (USD)-AD | USD | 0.0000 ³ | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Responsible Japanese Equity Value Discovery Fund | | | | |
| A (USD)-AD | USD | 0.0464 | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR Hgd)-AD | EUR | 0.0329 | 29 February 2024 ² | 11 March 2024 ² |
| A-SD | JPY | 4.3913 | 31 August 2023 | 11 September 2023 |
| A-SD | JPY | 2.4365 | 29 February 2024 ² | 11 March 2024 ² |
| C (USD)-AD | USD | 0.1826 | 29 February 2024 ² | 11 March 2024 ² |
| Z (USD)-AD | USD | 0.0954 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco ASEAN Equity Fund | | | | |
| A-AD | USD | 1.6565 | 29 February 2024 ² | 11 March 2024 ² |
| C-AD | USD | 2.4924 | 29 February 2024 ² | 11 March 2024 ² |
| Z-AD | USD | 0.2611 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Asia Consumer Demand Fund | | | | |
| A (EUR)-AD | EUR | 0.0071 | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR Hgd)-AD | EUR | 0.0063 | 29 February 2024 ² | 11 March 2024 ² |
| A-SD | USD | 0.0793 | 31 August 2023 | 11 September 2023 |
| A-SD | USD | 0.0000 ³ | 29 February 2024 ² | 11 March 2024 ² |
| Z-AD | USD | 0.0893 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Asia Opportunities Equity Fund | | | | |
| A (AUD Hgd)-MD1 | AUD | 0.0320 | 31 March 2023 | 11 April 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0320 | 28 April 2023 | 11 May 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0320 | 31 May 2023 | 12 June 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0320 | 30 June 2023 | 11 July 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0320 | 31 July 2023 | 11 August 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0230 | 31 August 2023 | 11 September 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0230 | 29 September 2023 | 11 October 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0230 | 31 October 2023 | 13 November 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0230 | 30 November 2023 | 11 December 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0230 | 29 December 2023 | 11 January 2024 |
| A (AUD Hgd)-MD1 | AUD | 0.0230 | 31 January 2024 | 12 February 2024 |
| A (AUD Hgd)-MD1 | AUD | 0.0230 | 29 February 2024 ² | 11 March 2024 ² |
| A (NZD Hgd)-MD1 | NZD | 0.0320 | 31 March 2023 | 11 April 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0320 | 28 April 2023 | 11 May 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0320 | 31 May 2023 | 12 June 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0320 | 30 June 2023 | 11 July 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0320 | 31 July 2023 | 11 August 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0240 | 31 August 2023 | 11 September 2023 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|---|----------|----------------------|-------------------------------|----------------------------|
| Invesco Asia Opportunities Equity Fund (continued) | | | | |
| A (NZD Hgd)-MD1 | NZD | 0.0240 | 29 September 2023 | 11 October 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0240 | 31 October 2023 | 13 November 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0240 | 30 November 2023 | 11 December 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0240 | 29 December 2023 | 11 January 2024 |
| A (NZD Hgd)-MD1 | NZD | 0.0240 | 31 January 2024 | 12 February 2024 |
| A (NZD Hgd)-MD1 | NZD | 0.0240 | 29 February 2024 ² | 11 March 2024 ² |
| A-SD | USD | 0.0662 | 31 August 2023 | 11 September 2023 |
| A-SD | USD | 0.0000 ³ | 29 February 2024 ² | 11 March 2024 ² |
| I (GBP)-Gross-MD | GBP | 0.0000 ¹¹ | 29 February 2024 ² | 11 March 2024 ² |
| S (EUR)-AD | EUR | 0.1120 | 29 February 2024 ² | 11 March 2024 ² |
| Z-AD | USD | 0.0999 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Asian Equity Fund | | | | |
| A-AD | USD | 0.0636 | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR)-AD | EUR | 0.1103 | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR Hgd)-AD | EUR | 0.0749 | 29 February 2024 ² | 11 March 2024 ² |
| A-MD1 | USD | 0.0330 ⁵ | 31 July 2023 | 11 August 2023 |
| A-MD1 | USD | 0.0330 | 31 August 2023 | 11 September 2023 |
| A-MD1 | USD | 0.0330 | 29 September 2023 | 11 October 2023 |
| A-MD1 | USD | 0.0330 | 31 October 2023 | 13 November 2023 |
| A-MD1 | USD | 0.0330 | 30 November 2023 | 11 December 2023 |
| A-MD1 | USD | 0.0330 | 29 December 2023 | 11 January 2024 |
| A-MD1 | USD | 0.0330 | 31 January 2024 | 12 February 2024 |
| A-MD1 | USD | 0.0330 | 29 February 2024 ² | 11 March 2024 ² |
| A (HKD)-MD1 | HKD | 0.3330 ⁵ | 31 July 2023 | 11 August 2023 |
| A (HKD)-MD1 | HKD | 0.3330 | 31 August 2023 | 11 September 2023 |
| A (HKD)-MD1 | HKD | 0.3330 | 29 September 2023 | 11 October 2023 |
| A (HKD)-MD1 | HKD | 0.3330 | 31 October 2023 | 13 November 2023 |
| A (HKD)-MD1 | HKD | 0.3330 | 30 November 2023 | 11 December 2023 |
| A (HKD)-MD1 | HKD | 0.3330 | 29 December 2023 | 11 January 2024 |
| A (HKD)-MD1 | HKD | 0.3330 | 31 January 2024 | 12 February 2024 |
| A (HKD)-MD1 | HKD | 0.3330 | 29 February 2024 ² | 11 March 2024 ² |
| A (RMB Hgd)-MD1 | CNH | 0.3330 ⁶ | 29 September 2023 | 11 October 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.3330 | 31 October 2023 | 13 November 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.3330 | 30 November 2023 | 11 December 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.3330 | 29 December 2023 | 11 January 2024 |
| A (RMB Hgd)-MD1 | CNH | 0.3330 | 31 January 2024 | 12 February 2024 |
| A (RMB Hgd)-MD1 | CNH | 0.3330 | 29 February 2024 ² | 11 March 2024 ² |
| C-AD | USD | 0.1340 | 29 February 2024 ² | 11 March 2024 ² |
| S-AD | USD | 0.1922 | 29 February 2024 ² | 11 March 2024 ² |
| T1-AD | USD | 0.1703 | 29 February 2024 ² | 11 March 2024 ² |
| Z-AD | USD | 0.2651 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco China A-Share Quality Core Equity Fund | | | | |
| S (GBP)-AD | GBP | 0.0093 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco China A-Share Quant Equity Fund | | | | |
| S (GBP)-AD | GBP | 0.2431 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco China Focus Equity Fund | | | | |
| S USD AD | USD | 0.1745 ⁴ | 29 February 2024 ² | 11 March 2024 ² |
| Z (EUR)-AD | EUR | 0.1348 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco China Health Care Equity Fund | | | | |
| Z (EUR Hgd)-AD | EUR | 0.0000 ³ | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Greater China Equity Fund | | | | |
| A (EUR)-AD | EUR | 0.0716 | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR Hgd)-AD | EUR | 0.0490 | 29 February 2024 ² | 11 March 2024 ² |
| C-AD | USD | 0.1215 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco India Equity Fund | | | | |
| A-AD | USD | 0.0000 ³ | 29 February 2024 ² | 11 March 2024 ² |
| C-AD | USD | 0.0000 ³ | 29 February 2024 ² | 11 March 2024 ² |
| Z-AD | USD | 0.0000 ³ | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Emerging Markets Ex-China Equity Fund (formerly Invesco Pacific Equity Fund) | | | | |
| A-AD | USD | 0.5686 | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR)-AD | EUR | 0.1344 | 29 February 2024 ² | 11 March 2024 ² |
| C-AD | USD | 1.1207 | 29 February 2024 ² | 11 March 2024 ² |
| Z-AD | USD | 0.2757 | 29 February 2024 ² | 11 March 2024 ² |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|--|----------|----------------------|-------------------------------|----------------------------|
| Invesco PRC Equity Fund | | | | |
| A-AD | USD | 0.0000 ³ | 29 February 2024 ² | 11 March 2024 ² |
| B-AD | USD | 0.0000 ³ | 29 February 2024 ² | 11 March 2024 ² |
| C-AD | USD | 0.0166 | 29 February 2024 ² | 11 March 2024 ² |
| Z-AD | USD | 0.0397 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Energy Transition Fund | | | | |
| A-AD | USD | 0.1243 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Global Consumer Trends Fund | | | | |
| A (EUR)-AD | EUR | 0.0000 ³ | 29 February 2024 ² | 11 March 2024 ² |
| P1-AD | USD | 0.0241 | 29 February 2024 ² | 11 March 2024 ² |
| P1 (GBP Hgd)-AD | GBP | 0.0224 | 29 February 2024 ² | 11 March 2024 ² |
| PI1-AD | USD | 0.0262 | 29 February 2024 ² | 11 March 2024 ² |
| PI1 (EUR Hgd)-AD | EUR | 0.0254 | 29 February 2024 ² | 11 March 2024 ² |
| PI1 (GBP Hgd)-AD | GBP | 0.0251 | 29 February 2024 ² | 11 March 2024 ² |
| S-AD | USD | 0.0035 | 29 February 2024 ² | 11 March 2024 ² |
| Z (AUD Hgd)-Gross-AD | AUD | 0.0882 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Global Founders & Owners Fund | | | | |
| A-AD | USD | 0.0000 ³ | 29 February 2024 ² | 11 March 2024 ² |
| C-AD | USD | 0.0000 ³ | 29 February 2024 ² | 11 March 2024 ² |
| Z-AD | USD | 0.0145 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Global Health Care Innovation Fund | | | | |
| A-AD | USD | 0.0000 ³ | 29 February 2024 ² | 11 March 2024 ² |
| C-AD | USD | 0.0000 ³ | 29 February 2024 ² | 11 March 2024 ² |
| Z-AD | USD | 0.0000 ³ | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Global Income Real Estate Securities Fund | | | | |
| A-MD1 | USD | 0.0420 | 31 March 2023 | 11 April 2023 |
| A-MD1 | USD | 0.0420 | 28 April 2023 | 11 May 2023 |
| A-MD1 | USD | 0.0420 | 31 May 2023 | 12 June 2023 |
| A-MD1 | USD | 0.0420 | 30 June 2023 | 11 July 2023 |
| A-MD1 | USD | 0.0420 | 31 July 2023 | 11 August 2023 |
| A-MD1 | USD | 0.0310 | 31 August 2023 | 11 September 2023 |
| A-MD1 | USD | 0.0310 | 29 September 2023 | 11 October 2023 |
| A-MD1 | USD | 0.0310 | 31 October 2023 | 13 November 2023 |
| A-MD1 | USD | 0.0310 | 30 November 2023 | 11 December 2023 |
| A-MD1 | USD | 0.0310 | 29 December 2023 | 11 January 2024 |
| A-MD1 | USD | 0.0310 | 31 January 2024 | 12 February 2024 |
| A-MD1 | USD | 0.0310 | 29 February 2024 ² | 11 March 2024 ² |
| A (HKD)-MD1 | HKD | 0.4200 | 31 March 2023 | 11 April 2023 |
| A (HKD)-MD1 | HKD | 0.4200 | 28 April 2023 | 11 May 2023 |
| A (HKD)-MD1 | HKD | 0.4200 | 31 May 2023 | 12 June 2023 |
| A (HKD)-MD1 | HKD | 0.4200 | 30 June 2023 | 11 July 2023 |
| A (HKD)-MD1 | HKD | 0.4200 | 31 July 2023 | 11 August 2023 |
| A (HKD)-MD1 | HKD | 0.4200 | 31 August 2023 | 11 September 2023 |
| A (HKD)-MD1 | HKD | 0.4200 | 29 September 2023 | 11 October 2023 |
| A (HKD)-MD1 | HKD | 0.4200 | 31 October 2023 | 13 November 2023 |
| A (HKD)-MD1 | HKD | 0.4200 | 30 November 2023 | 11 December 2023 |
| A (HKD)-MD1 | HKD | 0.4200 | 29 December 2023 | 11 January 2024 |
| A (HKD)-MD1 | HKD | 0.4200 | 31 January 2024 | 12 February 2024 |
| A (HKD)-MD1 | HKD | 0.4200 | 29 February 2024 ² | 11 March 2024 ² |
| A-QD | USD | 0.0800 | 31 May 2023 | 12 June 2023 |
| A-QD | USD | 0.0706 | 31 August 2023 | 11 September 2023 |
| A-QD | USD | 0.0583 | 30 November 2023 | 11 December 2023 |
| A-QD | USD | 0.0521 | 29 February 2024 ² | 11 March 2024 ² |
| I-MD | USD | 0.0501 | 31 March 2023 | 11 April 2023 |
| I-MD | USD | 0.0218 | 28 April 2023 | 11 May 2023 |
| I-MD | USD | 0.0406 | 31 May 2023 | 12 June 2023 |
| I-MD | USD | 0.0491 | 30 June 2023 | 11 July 2023 |
| I-MD | USD | 0.0234 | 31 July 2023 | 11 August 2023 |
| I-MD | USD | 0.0322 | 31 August 2023 | 11 September 2023 |
| I-MD | USD | 0.0431 | 29 September 2023 | 11 October 2023 |
| I-MD | USD | 0.0165 | 31 October 2023 | 13 November 2023 |
| I-MD | USD | 0.0302 | 30 November 2023 | 11 December 2023 |
| I-MD | USD | 0.0452 | 29 December 2023 | 11 January 2024 |
| I-MD | USD | 0.0177 | 31 January 2024 | 12 February 2024 |
| I-MD | USD | 0.0253 | 29 February 2024 ² | 11 March 2024 ² |
| I (GBP)-Gross-MD | GBP | 0.0001 ¹¹ | 29 February 2024 ² | 11 March 2024 ² |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|--|----------|---------------------|-------------------------------|----------------------------|
| Invesco Global Income Real Estate Securities Fund (continued) | | | | |
| I-Gross-QD | USD | 0.1139 | 31 May 2023 | 12 June 2023 |
| I-Gross-QD | USD | 0.1049 | 31 August 2023 | 11 September 2023 |
| I-Gross-QD | USD | 0.0909 | 30 November 2023 | 11 December 2023 |
| I-Gross-QD | USD | 0.0874 | 29 February 2024 ² | 11 March 2024 ² |
| Z-Gross-AD | USD | 0.3955 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Global Thematic Innovation Equity Fund⁸ | | | | |
| C (EUR Hgd)-Gross-QD | EUR | 0.0663 | 31 May 2023 | 12 June 2023 |
| C (EUR Hgd)-Gross-QD | EUR | 0.0487 ³ | 31 August 2023 | 11 September 2023 |
| Invesco Metaverse and AI Fund (formerly Invesco Metaverse Fund) | | | | |
| FA (EUR)-AD | EUR | 0.0000 ³ | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Responsible Global Real Assets Fund | | | | |
| A-AD | USD | 0.1795 | 29 February 2024 ² | 11 March 2024 ² |
| A (GBP)-AD | GBP | 0.1421 | 29 February 2024 ² | 11 March 2024 ² |
| A-MD1 | USD | 0.0420 | 31 March 2023 | 11 April 2023 |
| A-MD1 | USD | 0.0420 | 28 April 2023 | 11 May 2023 |
| A-MD1 | USD | 0.0420 | 31 May 2023 | 12 June 2023 |
| A-MD1 | USD | 0.0420 | 30 June 2023 | 11 July 2023 |
| A-MD1 | USD | 0.0420 | 31 July 2023 | 11 August 2023 |
| A-MD1 | USD | 0.0420 | 31 August 2023 | 11 September 2023 |
| A-MD1 | USD | 0.0420 | 29 September 2023 | 11 October 2023 |
| A-MD1 | USD | 0.0420 | 31 October 2023 | 13 November 2023 |
| A-MD1 | USD | 0.0420 | 30 November 2023 | 11 December 2023 |
| A-MD1 | USD | 0.0420 | 29 December 2023 | 11 January 2024 |
| A-MD1 | USD | 0.0420 | 31 January 2024 | 12 February 2024 |
| A-MD1 | USD | 0.0420 | 29 February 2024 ² | 11 March 2024 ² |
| Z-AD | USD | 0.2653 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Social Progress Fund | | | | |
| Z-AD | EUR | 0.2101 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Asian Flexible Bond Fund | | | | |
| A (EUR)-AD | EUR | 0.6748 | 29 February 2024 ² | 11 March 2024 ² |
| A-MD | USD | 0.1020 | 31 March 2023 | 11 April 2023 |
| A-MD | USD | 0.0613 | 28 April 2023 | 11 May 2023 |
| A-MD | USD | 0.0501 | 31 May 2023 | 12 June 2023 |
| A-MD | USD | 0.0479 | 30 June 2023 | 11 July 2023 |
| A-MD | USD | 0.0490 | 31 July 2023 | 11 August 2023 |
| A-MD | USD | 0.0429 | 31 August 2023 | 11 September 2023 |
| A-MD | USD | 0.0346 | 29 September 2023 | 11 October 2023 |
| A-MD | USD | 0.0394 | 31 October 2023 | 13 November 2023 |
| A-MD | USD | 0.0365 | 30 November 2023 | 11 December 2023 |
| A-MD | USD | 0.0392 | 29 December 2023 | 11 January 2024 |
| A-MD | USD | 0.0445 | 31 January 2024 | 12 February 2024 |
| A-MD | USD | 0.0332 | 29 February 2024 ² | 11 March 2024 ² |
| A (HKD)-MD | HKD | 1.0283 | 31 March 2023 | 11 April 2023 |
| A (HKD)-MD | HKD | 0.6241 | 28 April 2023 | 11 May 2023 |
| A (HKD)-MD | HKD | 0.5038 | 31 May 2023 | 12 June 2023 |
| A (HKD)-MD | HKD | 0.4819 | 30 June 2023 | 11 July 2023 |
| A (HKD)-MD | HKD | 0.4913 | 31 July 2023 | 11 August 2023 |
| A (HKD)-MD | HKD | 0.4197 | 31 August 2023 | 11 September 2023 |
| A (HKD)-MD | HKD | 0.3477 | 29 September 2023 | 11 October 2023 |
| A (HKD)-MD | HKD | 0.3958 | 31 October 2023 | 13 November 2023 |
| A (HKD)-MD | HKD | 0.3655 | 30 November 2023 | 11 December 2023 |
| A (HKD)-MD | HKD | 0.3929 | 29 December 2023 | 11 January 2024 |
| A (HKD)-MD | HKD | 0.4480 | 31 January 2024 | 12 February 2024 |
| A (HKD)-MD | HKD | 0.3342 | 29 February 2024 ² | 11 March 2024 ² |
| E-MD1 | USD | 0.0540 | 31 March 2023 | 11 April 2023 |
| E-MD1 | USD | 0.0540 | 28 April 2023 | 11 May 2023 |
| E-MD1 | USD | 0.0540 | 31 May 2023 | 12 June 2023 |
| E-MD1 | USD | 0.0540 | 30 June 2023 | 11 July 2023 |
| E-MD1 | USD | 0.0540 | 31 July 2023 | 11 August 2023 |
| E-MD1 | USD | 0.0360 | 31 August 2023 | 11 September 2023 |
| E-MD1 | USD | 0.0360 | 29 September 2023 | 11 October 2023 |
| E-MD1 | USD | 0.0360 | 31 October 2023 | 13 November 2023 |
| E-MD1 | USD | 0.0360 | 30 November 2023 | 11 December 2023 |
| E-MD1 | USD | 0.0360 | 29 December 2023 | 11 January 2024 |
| E-MD1 | USD | 0.0360 | 31 January 2024 | 12 February 2024 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|---|----------|-------------------|-------------------------------|----------------------------|
| Invesco Asian Flexible Bond Fund (continued) | | | | |
| E-MD1 | USD | 0.0360 | 29 February 2024 ² | 11 March 2024 ² |
| R-MD | USD | 0.0960 | 31 March 2023 | 11 April 2023 |
| R-MD | USD | 0.0566 | 28 April 2023 | 11 May 2023 |
| R-MD | USD | 0.0451 | 31 May 2023 | 12 June 2023 |
| R-MD | USD | 0.0434 | 30 June 2023 | 11 July 2023 |
| R-MD | USD | 0.0444 | 31 July 2023 | 11 August 2023 |
| R-MD | USD | 0.0389 | 31 August 2023 | 11 September 2023 |
| R-MD | USD | 0.0312 | 29 September 2023 | 11 October 2023 |
| R-MD | USD | 0.0350 | 31 October 2023 | 13 November 2023 |
| R-MD | USD | 0.0323 | 30 November 2023 | 11 December 2023 |
| R-MD | USD | 0.0350 | 29 December 2023 | 11 January 2024 |
| R-MD | USD | 0.0397 | 31 January 2024 | 12 February 2024 |
| R-MD | USD | 0.0291 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Asian Investment Grade Bond Fund | | | | |
| A (EUR)-AD | EUR | 0.2963 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Belt and Road Debt Fund | | | | |
| A-AD | USD | 0.4690 | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR Hgd)-AD | EUR | 0.4367 | 29 February 2024 ² | 11 March 2024 ² |
| A-MD | USD | 0.0263 | 31 March 2023 | 11 April 2023 |
| A-MD | USD | 0.0261 | 28 April 2023 | 11 May 2023 |
| A-MD | USD | 0.0256 | 31 May 2023 | 12 June 2023 |
| A-MD | USD | 0.0259 | 30 June 2023 | 11 July 2023 |
| A-MD | USD | 0.0258 | 31 July 2023 | 11 August 2023 |
| A-MD | USD | 0.0254 | 31 August 2023 | 11 September 2023 |
| A-MD | USD | 0.0249 | 29 September 2023 | 11 October 2023 |
| A-MD | USD | 0.0245 | 31 October 2023 | 13 November 2023 |
| A-MD | USD | 0.0255 | 30 November 2023 | 11 December 2023 |
| A-MD | USD | 0.0293 | 29 December 2023 | 11 January 2024 |
| A-MD | USD | 0.0291 | 31 January 2024 | 12 February 2024 |
| A-MD | USD | 0.0292 | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR Hgd)-MD | EUR | 0.0556 | 31 March 2023 | 11 April 2023 |
| A (EUR Hgd)-MD | EUR | 0.0427 | 28 April 2023 | 11 May 2023 |
| A (EUR Hgd)-MD | EUR | 0.0480 | 31 May 2023 | 12 June 2023 |
| A (EUR Hgd)-MD | EUR | 0.0357 | 30 June 2023 | 11 July 2023 |
| A (EUR Hgd)-MD | EUR | 0.0302 | 31 July 2023 | 11 August 2023 |
| A (EUR Hgd)-MD | EUR | 0.0284 | 31 August 2023 | 11 September 2023 |
| A (EUR Hgd)-MD | EUR | 0.0387 | 29 September 2023 | 11 October 2023 |
| A (EUR Hgd)-MD | EUR | 0.0379 | 31 October 2023 | 13 November 2023 |
| A (EUR Hgd)-MD | EUR | 0.0293 | 30 November 2023 | 11 December 2023 |
| A (EUR Hgd)-MD | EUR | 0.0267 | 29 December 2023 | 11 January 2024 |
| A (EUR Hgd)-MD | EUR | 0.0339 | 31 January 2024 | 12 February 2024 |
| A (EUR Hgd)-MD | EUR | 0.0306 | 29 February 2024 ² | 11 March 2024 ² |
| I-MD | USD | 0.0271 | 31 March 2023 | 11 April 2023 |
| I-MD | USD | 0.0269 | 28 April 2023 | 11 May 2023 |
| I-MD | USD | 0.0264 | 31 May 2023 | 12 June 2023 |
| I-MD | USD | 0.0268 | 30 June 2023 | 11 July 2023 |
| I-MD | USD | 0.0267 | 31 July 2023 | 11 August 2023 |
| I-MD | USD | 0.0263 | 31 August 2023 | 11 September 2023 |
| I-MD | USD | 0.0258 | 29 September 2023 | 11 October 2023 |
| I-MD | USD | 0.0254 | 31 October 2023 | 13 November 2023 |
| I-MD | USD | 0.0265 | 30 November 2023 | 11 December 2023 |
| I-MD | USD | 0.0305 | 29 December 2023 | 11 January 2024 |
| I-MD | USD | 0.0303 | 31 January 2024 | 12 February 2024 |
| I-MD | USD | 0.0304 | 29 February 2024 ² | 11 March 2024 ² |
| R-MD | USD | 0.0219 | 31 March 2023 | 11 April 2023 |
| R-MD | USD | 0.0218 | 28 April 2023 | 11 May 2023 |
| R-MD | USD | 0.0214 | 31 May 2023 | 12 June 2023 |
| R-MD | USD | 0.0216 | 30 June 2023 | 11 July 2023 |
| R-MD | USD | 0.0215 | 31 July 2023 | 11 August 2023 |
| R-MD | USD | 0.0212 | 31 August 2023 | 11 September 2023 |
| R-MD | USD | 0.0208 | 29 September 2023 | 11 October 2023 |
| R-MD | USD | 0.0205 | 31 October 2023 | 13 November 2023 |
| R-MD | USD | 0.0213 | 30 November 2023 | 11 December 2023 |
| R-MD | USD | 0.0250 | 29 December 2023 | 11 January 2024 |
| R-MD | USD | 0.0248 | 31 January 2024 | 12 February 2024 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|--|----------|-------------------|-------------------------------|----------------------------|
| Invesco Belt and Road Debt Fund (continued) | | | | |
| R-MD | USD | 0.0249 | 29 February 2024 ² | 11 March 2024 ² |
| Z-Gross-QD | USD | 0.1838 | 31 May 2023 | 12 June 2023 |
| Z-Gross-QD | USD | 0.1269 | 31 August 2023 | 11 September 2023 |
| Z-Gross-QD | USD | 0.1386 | 30 November 2023 | 11 December 2023 |
| Z-Gross-QD | USD | 0.1250 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Bond Fund | | | | |
| A-MD | USD | 0.0759 | 31 March 2023 | 11 April 2023 |
| A-MD | USD | 0.0483 | 28 April 2023 | 11 May 2023 |
| A-MD | USD | 0.0517 | 31 May 2023 | 12 June 2023 |
| A-MD | USD | 0.0471 | 30 June 2023 | 11 July 2023 |
| A-MD | USD | 0.0635 | 31 July 2023 | 11 August 2023 |
| A-MD | USD | 0.0455 | 31 August 2023 | 11 September 2023 |
| A-MD | USD | 0.0436 | 29 September 2023 | 11 October 2023 |
| A-MD | USD | 0.0479 | 31 October 2023 | 13 November 2023 |
| A-MD | USD | 0.0513 | 30 November 2023 | 11 December 2023 |
| A-MD | USD | 0.0582 | 29 December 2023 | 11 January 2024 |
| A-MD | USD | 0.0894 | 31 January 2024 | 12 February 2024 |
| A-MD | USD | 0.0540 | 29 February 2024 ² | 11 March 2024 ² |
| A-SD | USD | 0.3349 | 31 August 2023 | 11 September 2023 |
| A-SD | USD | 0.3468 | 29 February 2024 ² | 11 March 2024 ² |
| C-SD | USD | 0.3793 | 31 August 2023 | 11 September 2023 |
| C-SD | USD | 0.3933 | 29 February 2024 ² | 11 March 2024 ² |
| Z-SD | USD | 0.1378 | 31 August 2023 | 11 September 2023 |
| Z-SD | USD | 0.1435 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Emerging Markets Bond Fund | | | | |
| A (EUR Hgd)-AD | EUR | 0.4003 | 29 February 2024 ² | 11 March 2024 ² |
| A-MD | USD | 0.0572 | 31 March 2023 | 11 April 2023 |
| A-MD | USD | 0.0571 | 28 April 2023 | 11 May 2023 |
| A-MD | USD | 0.0567 | 31 May 2023 | 12 June 2023 |
| A-MD | USD | 0.0575 | 30 June 2023 | 11 July 2023 |
| A-MD | USD | 0.0585 | 31 July 2023 | 11 August 2023 |
| A-MD | USD | 0.0575 | 31 August 2023 | 11 September 2023 |
| A-MD | USD | 0.0614 | 29 September 2023 | 11 October 2023 |
| A-MD | USD | 0.0604 | 31 October 2023 | 13 November 2023 |
| A-MD | USD | 0.0637 | 30 November 2023 | 11 December 2023 |
| A-MD | USD | 0.0661 | 29 December 2023 | 11 January 2024 |
| A-MD | USD | 0.0652 | 31 January 2024 | 12 February 2024 |
| A-MD | USD | 0.0655 | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR Hgd)-MD | EUR | 0.0511 | 31 March 2023 | 11 April 2023 |
| A (EUR Hgd)-MD | EUR | 0.0453 | 28 April 2023 | 11 May 2023 |
| A (EUR Hgd)-MD | EUR | 0.0638 | 31 May 2023 | 12 June 2023 |
| A (EUR Hgd)-MD | EUR | 0.0499 | 30 June 2023 | 11 July 2023 |
| A (EUR Hgd)-MD | EUR | 0.0708 | 31 July 2023 | 11 August 2023 |
| A (EUR Hgd)-MD | EUR | 0.0590 | 31 August 2023 | 11 September 2023 |
| A (EUR Hgd)-MD | EUR | 0.0549 | 29 September 2023 | 11 October 2023 |
| A (EUR Hgd)-MD | EUR | 0.0600 | 31 October 2023 | 13 November 2023 |
| A (EUR Hgd)-MD | EUR | 0.0485 | 30 November 2023 | 11 December 2023 |
| A (EUR Hgd)-MD | EUR | 0.0636 | 29 December 2023 | 11 January 2024 |
| A (EUR Hgd)-MD | EUR | 0.0588 | 31 January 2024 | 12 February 2024 |
| A (EUR Hgd)-MD | EUR | 0.0260 | 29 February 2024 ² | 11 March 2024 ² |
| A (HKD)-MD | HKD | 0.3901 | 31 March 2023 | 11 April 2023 |
| A (HKD)-MD | HKD | 0.3501 | 28 April 2023 | 11 May 2023 |
| A (HKD)-MD | HKD | 0.4646 | 31 May 2023 | 12 June 2023 |
| A (HKD)-MD | HKD | 0.3745 | 30 June 2023 | 11 July 2023 |
| A (HKD)-MD | HKD | 0.5397 | 31 July 2023 | 11 August 2023 |
| A (HKD)-MD | HKD | 0.4408 | 31 August 2023 | 11 September 2023 |
| A (HKD)-MD | HKD | 0.4041 | 29 September 2023 | 11 October 2023 |
| A (HKD)-MD | HKD | 0.4522 | 31 October 2023 | 13 November 2023 |
| A (HKD)-MD | HKD | 0.3773 | 30 November 2023 | 11 December 2023 |
| A (HKD)-MD | HKD | 0.4984 | 29 December 2023 | 11 January 2024 |
| A (HKD)-MD | HKD | 0.4473 | 31 January 2024 | 12 February 2024 |
| A (HKD)-MD | HKD | 0.1949 | 29 February 2024 ² | 11 March 2024 ² |
| A-MD1 | USD | 0.0450 | 31 March 2023 | 11 April 2023 |
| A-MD1 | USD | 0.0450 | 28 April 2023 | 11 May 2023 |
| A-MD1 | USD | 0.0450 | 31 May 2023 | 12 June 2023 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|---|----------|----------------------|-------------------------------|----------------------------|
| Invesco Emerging Markets Bond Fund (continued) | | | | |
| A-MD1 | USD | 0.0450 | 30 June 2023 | 11 July 2023 |
| A-MD1 | USD | 0.0450 | 31 July 2023 | 11 August 2023 |
| A-MD1 | USD | 0.0300 | 31 August 2023 | 11 September 2023 |
| A-MD1 | USD | 0.0300 | 29 September 2023 | 11 October 2023 |
| A-MD1 | USD | 0.0300 | 31 October 2023 | 13 November 2023 |
| A-MD1 | USD | 0.0300 | 30 November 2023 | 11 December 2023 |
| A-MD1 | USD | 0.0300 | 29 December 2023 | 11 January 2024 |
| A-MD1 | USD | 0.0300 | 31 January 2024 | 12 February 2024 |
| A-MD1 | USD | 0.0300 | 29 February 2024 ² | 11 March 2024 ² |
| A (AUD Hgd)-MD1 | AUD | 0.0420 | 31 March 2023 | 11 April 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0420 | 28 April 2023 | 11 May 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0420 | 31 May 2023 | 12 June 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0420 | 30 June 2023 | 11 July 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0420 | 31 July 2023 | 11 August 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0260 | 31 August 2023 | 11 September 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0260 | 29 September 2023 | 11 October 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0260 | 31 October 2023 | 13 November 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0260 | 30 November 2023 | 11 December 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0260 | 29 December 2023 | 11 January 2024 |
| A (AUD Hgd)-MD1 | AUD | 0.0260 | 31 January 2024 | 12 February 2024 |
| A (AUD Hgd)-MD1 | AUD | 0.0260 | 29 February 2024 ² | 11 March 2024 ² |
| A (CAD Hgd)-MD1 | CAD | 0.0420 | 31 March 2023 | 11 April 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0420 | 28 April 2023 | 11 May 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0420 | 31 May 2023 | 12 June 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0420 | 30 June 2023 | 11 July 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0420 | 31 July 2023 | 11 August 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0270 | 31 August 2023 | 11 September 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0270 | 29 September 2023 | 11 October 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0270 | 31 October 2023 | 13 November 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0270 | 30 November 2023 | 11 December 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0270 | 29 December 2023 | 11 January 2024 |
| A (CAD Hgd)-MD1 | CAD | 0.0270 | 31 January 2024 | 12 February 2024 |
| A (CAD Hgd)-MD1 | CAD | 0.0270 | 29 February 2024 ² | 11 March 2024 ² |
| A-SD | USD | 0.5446 | 31 August 2023 | 11 September 2023 |
| A-SD | USD | 0.5053 | 29 February 2024 ² | 11 March 2024 ² |
| C-SD | USD | 0.5774 | 31 August 2023 | 11 September 2023 |
| C-SD | USD | 0.5367 | 29 February 2024 ² | 11 March 2024 ² |
| I (CAD Hgd)-MD | CAD | 0.0822 ¹⁰ | 29 December 2023 | 11 January 2024 |
| I (CAD Hgd)-MD | CAD | 0.0761 | 31 January 2024 | 12 February 2024 |
| I (CAD Hgd)-MD | CAD | 0.0384 | 29 February 2024 ² | 11 March 2024 ² |
| Z (EUR Hgd)-AD | EUR | 0.4610 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Emerging Market Corporate Bond Fund | | | | |
| A-MD | USD | 0.0324 | 31 March 2023 | 11 April 2023 |
| A-MD | USD | 0.0325 | 28 April 2023 | 11 May 2023 |
| A-MD | USD | 0.0322 | 31 May 2023 | 12 June 2023 |
| A-MD | USD | 0.0327 | 30 June 2023 | 11 July 2023 |
| A-MD | USD | 0.0331 | 31 July 2023 | 11 August 2023 |
| A-MD | USD | 0.0326 | 31 August 2023 | 11 September 2023 |
| A-MD | USD | 0.0355 | 29 September 2023 | 11 October 2023 |
| A-MD | USD | 0.0349 | 31 October 2023 | 13 November 2023 |
| A-MD | USD | 0.0362 | 30 November 2023 | 11 December 2023 |
| A-MD | USD | 0.0373 | 29 December 2023 | 11 January 2024 |
| A-MD | USD | 0.0374 | 31 January 2024 | 12 February 2024 |
| A-MD | USD | 0.0376 | 29 February 2024 ² | 11 March 2024 ² |
| A-MD1 | USD | 0.0410 | 31 March 2023 | 11 April 2023 |
| A-MD1 | USD | 0.0410 | 28 April 2023 | 11 May 2023 |
| A-MD1 | USD | 0.0410 | 31 May 2023 | 12 June 2023 |
| A-MD1 | USD | 0.0410 | 30 June 2023 | 11 July 2023 |
| A-MD1 | USD | 0.0410 | 31 July 2023 | 11 August 2023 |
| A-MD1 | USD | 0.0350 | 31 August 2023 | 11 September 2023 |
| A-MD1 | USD | 0.0350 | 29 September 2023 | 11 October 2023 |
| A-MD1 | USD | 0.0350 | 31 October 2023 | 13 November 2023 |
| A-MD1 | USD | 0.0350 | 30 November 2023 | 11 December 2023 |
| A-MD1 | USD | 0.0350 | 29 December 2023 | 11 January 2024 |
| A-MD1 | USD | 0.0350 | 31 January 2024 | 12 February 2024 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|--|----------|-------------------|-------------------------------|----------------------------|
| Invesco Emerging Market Corporate Bond Fund (continued) | | | | |
| A-MD1 | USD | 0.0350 | 29 February 2024 ² | 11 March 2024 ² |
| C-MD | USD | 0.0695 | 31 March 2023 | 11 April 2023 |
| C-MD | USD | 0.0657 | 28 April 2023 | 11 May 2023 |
| C-MD | USD | 0.0650 | 31 May 2023 | 12 June 2023 |
| C-MD | USD | 0.0635 | 30 June 2023 | 11 July 2023 |
| C-MD | USD | 0.0489 | 31 July 2023 | 11 August 2023 |
| C-MD | USD | 0.0745 | 31 August 2023 | 11 September 2023 |
| C-MD | USD | 0.0633 | 29 September 2023 | 11 October 2023 |
| C-MD | USD | 0.0662 | 31 October 2023 | 13 November 2023 |
| C-MD | USD | 0.0577 | 30 November 2023 | 11 December 2023 |
| C-MD | USD | 0.0780 | 29 December 2023 | 11 January 2024 |
| C-MD | USD | 0.0633 | 31 January 2024 | 12 February 2024 |
| C-MD | USD | 0.0200 | 29 February 2024 ² | 11 March 2024 ² |
| E (EUR Hgd)-MD | EUR | 0.0465 | 31 March 2023 | 11 April 2023 |
| E (EUR Hgd)-MD | EUR | 0.0436 | 28 April 2023 | 11 May 2023 |
| E (EUR Hgd)-MD | EUR | 0.0448 | 31 May 2023 | 12 June 2023 |
| E (EUR Hgd)-MD | EUR | 0.0429 | 30 June 2023 | 11 July 2023 |
| E (EUR Hgd)-MD | EUR | 0.0307 | 31 July 2023 | 11 August 2023 |
| E (EUR Hgd)-MD | EUR | 0.0513 | 31 August 2023 | 11 September 2023 |
| E (EUR Hgd)-MD | EUR | 0.0437 | 29 September 2023 | 11 October 2023 |
| E (EUR Hgd)-MD | EUR | 0.0445 | 31 October 2023 | 13 November 2023 |
| E (EUR Hgd)-MD | EUR | 0.0370 | 30 November 2023 | 11 December 2023 |
| E (EUR Hgd)-MD | EUR | 0.0515 | 29 December 2023 | 11 January 2024 |
| E (EUR Hgd)-MD | EUR | 0.0413 | 31 January 2024 | 12 February 2024 |
| E (EUR Hgd)-MD | EUR | 0.0102 | 29 February 2024 ² | 11 March 2024 ² |
| R-MD | USD | 0.0281 | 31 March 2023 | 11 April 2023 |
| R-MD | USD | 0.0282 | 28 April 2023 | 11 May 2023 |
| R-MD | USD | 0.0279 | 31 May 2023 | 12 June 2023 |
| R-MD | USD | 0.0284 | 30 June 2023 | 11 July 2023 |
| R-MD | USD | 0.0287 | 31 July 2023 | 11 August 2023 |
| R-MD | USD | 0.0283 | 31 August 2023 | 11 September 2023 |
| R-MD | USD | 0.0312 | 29 September 2023 | 11 October 2023 |
| R-MD | USD | 0.0306 | 31 October 2023 | 13 November 2023 |
| R-MD | USD | 0.0318 | 30 November 2023 | 11 December 2023 |
| R-MD | USD | 0.0328 | 29 December 2023 | 11 January 2024 |
| R-MD | USD | 0.0329 | 31 January 2024 | 12 February 2024 |
| R-MD | USD | 0.0331 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Emerging Market Flexible Bond Fund | | | | |
| A (EUR Hgd)-AD | EUR | 0.4021 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Emerging Markets Local Debt Fund | | | | |
| A-AD | USD | 0.4406 | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR)-AD | EUR | 0.4487 | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR Hgd)-AD | EUR | 0.4023 | 29 February 2024 ² | 11 March 2024 ² |
| A-MD | USD | 0.0361 | 31 March 2023 | 11 April 2023 |
| A-MD | USD | 0.0363 | 28 April 2023 | 11 May 2023 |
| A-MD | USD | 0.0357 | 31 May 2023 | 12 June 2023 |
| A-MD | USD | 0.0366 | 30 June 2023 | 11 July 2023 |
| A-MD | USD | 0.0377 | 31 July 2023 | 11 August 2023 |
| A-MD | USD | 0.0366 | 31 August 2023 | 11 September 2023 |
| A-MD | USD | 0.0380 | 29 September 2023 | 11 October 2023 |
| A-MD | USD | 0.0377 | 31 October 2023 | 13 November 2023 |
| A-MD | USD | 0.0394 | 30 November 2023 | 11 December 2023 |
| A-MD | USD | 0.0406 | 29 December 2023 | 11 January 2024 |
| A-MD | USD | 0.0396 | 31 January 2024 | 12 February 2024 |
| A-MD | USD | 0.0393 | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR Hgd)-MD | EUR | 0.0276 | 31 March 2023 | 11 April 2023 |
| A (EUR Hgd)-MD | EUR | 0.0273 | 28 April 2023 | 11 May 2023 |
| A (EUR Hgd)-MD | EUR | 0.0333 | 31 May 2023 | 12 June 2023 |
| A (EUR Hgd)-MD | EUR | 0.0275 | 30 June 2023 | 11 July 2023 |
| A (EUR Hgd)-MD | EUR | 0.0567 | 31 July 2023 | 11 August 2023 |
| A (EUR Hgd)-MD | EUR | 0.0301 | 31 August 2023 | 11 September 2023 |
| A (EUR Hgd)-MD | EUR | 0.0288 | 29 September 2023 | 11 October 2023 |
| A (EUR Hgd)-MD | EUR | 0.0301 | 31 October 2023 | 13 November 2023 |
| A (EUR Hgd)-MD | EUR | 0.0271 | 30 November 2023 | 11 December 2023 |
| A (EUR Hgd)-MD | EUR | 0.0237 | 29 December 2023 | 11 January 2024 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|---|----------|----------------------|-------------------------------|----------------------------|
| Invesco Emerging Markets Local Debt Fund (continued) | | | | |
| A (EUR Hgd)-MD | EUR | 0.0600 | 31 January 2024 | 12 February 2024 |
| A (EUR Hgd)-MD | EUR | 0.0212 | 29 February 2024 ² | 11 March 2024 ² |
| A (HKD)-MD | HKD | 0.3054 | 31 March 2023 | 11 April 2023 |
| A (HKD)-MD | HKD | 0.3054 | 28 April 2023 | 11 May 2023 |
| A (HKD)-MD | HKD | 0.3510 | 31 May 2023 | 12 June 2023 |
| A (HKD)-MD | HKD | 0.2931 | 30 June 2023 | 11 July 2023 |
| A (HKD)-MD | HKD | 0.6294 | 31 July 2023 | 11 August 2023 |
| A (HKD)-MD | HKD | 0.3224 | 31 August 2023 | 11 September 2023 |
| A (HKD)-MD | HKD | 0.3054 | 29 September 2023 | 11 October 2023 |
| A (HKD)-MD | HKD | 0.3293 | 31 October 2023 | 13 November 2023 |
| A (HKD)-MD | HKD | 0.3054 | 30 November 2023 | 11 December 2023 |
| A (HKD)-MD | HKD | 0.2687 | 29 December 2023 | 11 January 2024 |
| A (HKD)-MD | HKD | 0.6599 | 31 January 2024 | 12 February 2024 |
| A (HKD)-MD | HKD | 0.2317 | 29 February 2024 ² | 11 March 2024 ² |
| A (AUD Hgd)-MD1 | AUD | 0.0580 | 31 March 2023 | 11 April 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0580 | 28 April 2023 | 11 May 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0580 | 31 May 2023 | 12 June 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0580 | 30 June 2023 | 11 July 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0580 | 31 July 2023 | 11 August 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0390 | 31 August 2023 | 11 September 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0390 | 29 September 2023 | 11 October 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0390 | 31 October 2023 | 13 November 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0390 | 30 November 2023 | 11 December 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0390 | 29 December 2023 | 11 January 2024 |
| A (AUD Hgd)-MD1 | AUD | 0.0390 | 31 January 2024 | 12 February 2024 |
| A (AUD Hgd)-MD1 | AUD | 0.0390 | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR Hgd)-Gross-QD | EUR | 0.1125 | 31 May 2023 | 12 June 2023 |
| A (EUR Hgd)-Gross-QD | EUR | 0.1364 | 31 August 2023 | 11 September 2023 |
| A (EUR Hgd)-Gross-QD | EUR | 0.1048 | 30 November 2023 | 11 December 2023 |
| A (EUR Hgd)-Gross-QD | EUR | 0.1250 | 29 February 2024 ² | 11 March 2024 ² |
| C (EUR Hgd)-Gross-QD | EUR | 0.1153 | 31 May 2023 | 12 June 2023 |
| C (EUR Hgd)-Gross-QD | EUR | 0.1401 | 31 August 2023 | 11 September 2023 |
| C (EUR Hgd)-Gross-QD | EUR | 0.1076 | 30 November 2023 | 11 December 2023 |
| C (EUR Hgd)-Gross-QD | EUR | 0.1291 | 29 February 2024 ² | 11 March 2024 ² |
| E (EUR Hgd)-MD | EUR | 0.0246 | 31 March 2023 | 11 April 2023 |
| E (EUR Hgd)-MD | EUR | 0.0244 | 28 April 2023 | 11 May 2023 |
| E (EUR Hgd)-MD | EUR | 0.0299 | 31 May 2023 | 12 June 2023 |
| E (EUR Hgd)-MD | EUR | 0.0243 | 30 June 2023 | 11 July 2023 |
| E (EUR Hgd)-MD | EUR | 0.0535 | 31 July 2023 | 11 August 2023 |
| E (EUR Hgd)-MD | EUR | 0.0269 | 31 August 2023 | 11 September 2023 |
| E (EUR Hgd)-MD | EUR | 0.0259 | 29 September 2023 | 11 October 2023 |
| E (EUR Hgd)-MD | EUR | 0.0270 | 31 October 2023 | 13 November 2023 |
| E (EUR Hgd)-MD | EUR | 0.0241 | 30 November 2023 | 11 December 2023 |
| E (EUR Hgd)-MD | EUR | 0.0208 | 29 December 2023 | 11 January 2024 |
| E (EUR Hgd)-MD | EUR | 0.0565 | 31 January 2024 | 12 February 2024 |
| E (EUR Hgd)-MD | EUR | 0.0184 | 29 February 2024 ² | 11 March 2024 ² |
| I-MD | USD | 0.0378 | 31 March 2023 | 11 April 2023 |
| I-MD | USD | 0.0381 | 28 April 2023 | 11 May 2023 |
| I-MD | USD | 0.0375 | 31 May 2023 | 12 June 2023 |
| I-MD | USD | 0.0385 | 30 June 2023 | 11 July 2023 |
| I-MD | USD | 0.0397 | 31 July 2023 | 11 August 2023 |
| I-MD | USD | 0.0386 | 31 August 2023 | 11 September 2023 |
| I-MD | USD | 0.0401 | 29 September 2023 | 11 October 2023 |
| I-MD | USD | 0.0399 | 31 October 2023 | 13 November 2023 |
| I-MD | USD | 0.0417 | 30 November 2023 | 11 December 2023 |
| I-MD | USD | 0.0431 | 29 December 2023 | 11 January 2024 |
| I-MD | USD | 0.0420 | 31 January 2024 | 12 February 2024 |
| I-MD | USD | 0.0418 | 29 February 2024 ² | 11 March 2024 ² |
| I (GBP)-Gross-MD | GBP | 0.0001 ¹¹ | 29 February 2024 ² | 11 March 2024 ² |
| R-MD | USD | 0.0314 | 31 March 2023 | 11 April 2023 |
| R-MD | USD | 0.0316 | 28 April 2023 | 11 May 2023 |
| R-MD | USD | 0.0311 | 31 May 2023 | 12 June 2023 |
| R-MD | USD | 0.0319 | 30 June 2023 | 11 July 2023 |
| R-MD | USD | 0.0328 | 31 July 2023 | 11 August 2023 |
| R-MD | USD | 0.0318 | 31 August 2023 | 11 September 2023 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|--|----------|---------------------|-------------------------------|----------------------------|
| Invesco Emerging Markets Local Debt Fund (continued) | | | | |
| R-MD | USD | 0.0335 | 29 September 2023 | 11 October 2023 |
| R-MD | USD | 0.0332 | 31 October 2023 | 13 November 2023 |
| R-MD | USD | 0.0347 | 30 November 2023 | 11 December 2023 |
| R-MD | USD | 0.0358 | 29 December 2023 | 11 January 2024 |
| R-MD | USD | 0.0349 | 31 January 2024 | 12 February 2024 |
| R-MD | USD | 0.0346 | 29 February 2024 ² | 11 March 2024 ² |
| S-MD | USD | 0.0366 | 31 March 2023 | 11 April 2023 |
| S-MD | USD | 0.0361 | 28 April 2023 | 11 May 2023 |
| S-MD | USD | 0.0417 | 31 May 2023 | 12 June 2023 |
| S-MD | USD | 0.0355 | 30 June 2023 | 11 July 2023 |
| S-MD | USD | 0.0701 | 31 July 2023 | 11 August 2023 |
| S-MD | USD | 0.0387 | 31 August 2023 | 11 September 2023 |
| S-MD | USD | 0.0367 | 29 September 2023 | 11 October 2023 |
| S-MD | USD | 0.0391 | 31 October 2023 | 13 November 2023 |
| S-MD | USD | 0.0367 | 30 November 2023 | 11 December 2023 |
| S-MD | USD | 0.0331 | 29 December 2023 | 11 January 2024 |
| S-MD | USD | 0.0738 | 31 January 2024 | 12 February 2024 |
| S-MD | USD | 0.0292 | 29 February 2024 ² | 11 March 2024 ² |
| S (GBP)-Gross-MD | GBP | 0.0470 | 31 March 2023 | 11 April 2023 |
| S (GBP)-Gross-MD | GBP | 0.0456 | 28 April 2023 | 11 May 2023 |
| S (GBP)-Gross-MD | GBP | 0.0537 | 31 May 2023 | 12 June 2023 |
| S (GBP)-Gross-MD | GBP | 0.0452 | 30 June 2023 | 11 July 2023 |
| S (GBP)-Gross-MD | GBP | 0.0829 | 31 July 2023 | 11 August 2023 |
| S (GBP)-Gross-MD | GBP | 0.0490 | 31 August 2023 | 11 September 2023 |
| S (GBP)-Gross-MD | GBP | 0.0474 | 29 September 2023 | 11 October 2023 |
| S (GBP)-Gross-MD | GBP | 0.0510 | 31 October 2023 | 13 November 2023 |
| S (GBP)-Gross-MD | GBP | 0.0464 | 30 November 2023 | 11 December 2023 |
| S (GBP)-Gross-MD | GBP | 0.0421 | 29 December 2023 | 11 January 2024 |
| S (GBP)-Gross-MD | GBP | 0.0887 | 31 January 2024 | 12 February 2024 |
| S (GBP)-Gross-MD | GBP | 0.0379 | 29 February 2024 ² | 11 March 2024 ² |
| T1 (GBP)-SD | GBP | 0.2286 ⁴ | 31 August 2023 | 11 September 2023 |
| T1 (GBP)-SD | GBP | 0.3032 | 29 February 2024 ² | 11 March 2024 ² |
| Z (EUR Hgd)-AD | EUR | 0.4629 | 29 February 2024 ² | 11 March 2024 ² |
| Z (EUR Hgd)-Gross-QD | EUR | 0.1156 | 31 May 2023 | 12 June 2023 |
| Z (EUR Hgd)-Gross-QD | EUR | 0.1406 | 31 August 2023 | 11 September 2023 |
| Z (EUR Hgd)-Gross-QD | EUR | 0.1081 | 30 November 2023 | 11 December 2023 |
| Z (EUR Hgd)-Gross-QD | EUR | 0.1297 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Environmental Climate Opportunities Bond Fund | | | | |
| A-SD | USD | 0.0886 | 31 August 2023 | 11 September 2023 |
| A-SD | USD | 0.0969 | 29 February 2024 ² | 11 March 2024 ² |
| S (GBP Hgd)-SD | GBP | 0.1741 | 31 August 2023 | 11 September 2023 |
| S (GBP Hgd)-SD | GBP | 0.1885 | 29 February 2024 ² | 11 March 2024 ² |
| Z-SD | USD | 0.1762 | 31 August 2023 | 11 September 2023 |
| Z-SD | USD | 0.1908 | 29 February 2024 ² | 11 March 2024 ² |
| Z (GBP Hgd)-SD | GBP | 0.1675 | 31 August 2023 | 11 September 2023 |
| Z (GBP Hgd)-SD | GBP | 0.1820 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Euro Bond Fund | | | | |
| A-SD | EUR | 0.0464 | 31 August 2023 | 11 September 2023 |
| A-SD | EUR | 0.0554 | 29 February 2024 ² | 11 March 2024 ² |
| I-SD | EUR | 0.1162 | 31 August 2023 | 11 September 2023 |
| I-SD | EUR | 0.1303 | 29 February 2024 ² | 11 March 2024 ² |
| Z-AD | EUR | 0.2443 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Euro Corporate Bond Fund | | | | |
| A-AD | EUR | 0.2901 | 29 February 2024 ² | 11 March 2024 ² |
| A-MD | EUR | 0.0250 | 31 March 2023 | 11 April 2023 |
| A-MD | EUR | 0.0246 | 28 April 2023 | 11 May 2023 |
| A-MD | EUR | 0.0293 | 31 May 2023 | 12 June 2023 |
| A-MD | EUR | 0.0260 | 30 June 2023 | 11 July 2023 |
| A-MD | EUR | 0.0264 | 31 July 2023 | 11 August 2023 |
| A-MD | EUR | 0.0260 | 31 August 2023 | 11 September 2023 |
| A-MD | EUR | 0.0246 | 29 September 2023 | 11 October 2023 |
| A-MD | EUR | 0.0284 | 31 October 2023 | 13 November 2023 |
| A-MD | EUR | 0.0266 | 30 November 2023 | 11 December 2023 |
| A-MD | EUR | 0.0257 | 29 December 2023 | 11 January 2024 |
| A-MD | EUR | 0.0287 | 31 January 2024 | 12 February 2024 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|---|----------|-----------------------|-------------------------------|----------------------------|
| Invesco Euro Corporate Bond Fund (continued) | | | | |
| A-MD | EUR | 0.0247 | 29 February 2024 ² | 11 March 2024 ² |
| C-AD | EUR | 0.2817 | 29 February 2024 ² | 11 March 2024 ² |
| I-MD | EUR | 0.0286 | 31 March 2023 | 11 April 2023 |
| I-MD | EUR | 0.0274 | 28 April 2023 | 11 May 2023 |
| I-MD | EUR | 0.0325 | 31 May 2023 | 12 June 2023 |
| I-MD | EUR | 0.0289 | 30 June 2023 | 11 July 2023 |
| I-MD | EUR | 0.0296 | 31 July 2023 | 11 August 2023 |
| I-MD | EUR | 0.0292 | 31 August 2023 | 11 September 2023 |
| I-MD | EUR | 0.0276 | 29 September 2023 | 11 October 2023 |
| I-MD | EUR | 0.0313 | 31 October 2023 | 13 November 2023 |
| I-MD | EUR | 0.0294 | 30 November 2023 | 11 December 2023 |
| I-MD | EUR | 0.0288 | 29 December 2023 | 11 January 2024 |
| I-MD | EUR | 0.0323 | 31 January 2024 | 12 February 2024 |
| I-MD | EUR | 0.0279 | 29 February 2024 ² | 11 March 2024 ² |
| R-MD | EUR | 0.0164 | 31 March 2023 | 11 April 2023 |
| R-MD | EUR | 0.0165 | 28 April 2023 | 11 May 2023 |
| R-MD | EUR | 0.0198 | 31 May 2023 | 12 June 2023 |
| R-MD | EUR | 0.0174 | 30 June 2023 | 11 July 2023 |
| R-MD | EUR | 0.0176 | 31 July 2023 | 11 August 2023 |
| R-MD | EUR | 0.0175 | 31 August 2023 | 11 September 2023 |
| R-MD | EUR | 0.0164 | 29 September 2023 | 11 October 2023 |
| R-MD | EUR | 0.0186 | 31 October 2023 | 13 November 2023 |
| R-MD | EUR | 0.0180 | 30 November 2023 | 11 December 2023 |
| R-MD | EUR | 0.0172 | 29 December 2023 | 11 January 2024 |
| R-MD | EUR | 0.0191 | 31 January 2024 | 12 February 2024 |
| R-MD | EUR | 0.0163 | 29 February 2024 ² | 11 March 2024 ² |
| Z-AD | EUR | 0.3125 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Euro Short Term Bond Fund | | | | |
| A-AD | EUR | 0.0910 | 29 February 2024 ² | 11 March 2024 ² |
| C-AD | EUR | 0.1197 | 29 February 2024 ² | 11 March 2024 ² |
| S-AD | EUR | 0.1293 | 29 February 2024 ² | 11 March 2024 ² |
| Z-AD | EUR | 0.1257 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Euro Ultra-Short Term Debt Fund | | | | |
| A-AD | EUR | 6.4698 | 29 February 2024 ² | 11 March 2024 ² |
| I-Gross-MD | EUR | 0.0132 | 31 March 2023 | 11 April 2023 |
| I-Gross-MD | EUR | 0.0132 | 28 April 2023 | 11 May 2023 |
| I-Gross-MD | EUR | 0.0170 | 31 May 2023 | 12 June 2023 |
| I-Gross-MD | EUR | 0.0168 | 30 June 2023 | 11 July 2023 |
| I-Gross-MD | EUR | 0.0183 | 31 July 2023 | 11 August 2023 |
| I-Gross-MD | EUR | 0.0221 | 31 August 2023 | 11 September 2023 |
| I-Gross-MD | EUR | 0.0191 | 29 September 2023 | 11 October 2023 |
| I-Gross-MD | EUR | 0.0231 | 31 October 2023 | 13 November 2023 |
| I-Gross-MD | EUR | 0.0235 | 30 November 2023 | 11 December 2023 |
| I-Gross-MD | EUR | 0.0226 | 29 December 2023 | 11 January 2024 |
| I-Gross-MD | EUR | 0.0264 | 31 January 2024 | 12 February 2024 |
| I-Gross-MD | EUR | 0.0252 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Global Flexible Bond Fund | | | | |
| A (EUR Hgd)-AD | EUR | 0.2833 | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR)-QD | EUR | 0.0846 | 31 May 2023 | 12 June 2023 |
| A (EUR)-QD | EUR | 0.0814 | 31 August 2023 | 11 September 2023 |
| A (EUR)-QD | EUR | 0.0666 | 30 November 2023 | 11 December 2023 |
| A (EUR)-QD | EUR | 0.1005 | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR Hgd)-Gross-QD | EUR | 0.0901 | 31 May 2023 | 12 June 2023 |
| A (EUR Hgd)-Gross-QD | EUR | 0.0867 | 31 August 2023 | 11 September 2023 |
| A (EUR Hgd)-Gross-QD | EUR | 0.0731 | 30 November 2023 | 11 December 2023 |
| A (EUR Hgd)-Gross-QD | EUR | 0.1001 | 29 February 2024 ² | 11 March 2024 ² |
| C (EUR Hgd)-Gross-AD | EUR | 0.3670 | 29 February 2024 ² | 11 March 2024 ² |
| I (AUD Hgd)-QD | AUD | 0.1051 | 31 May 2023 | 12 June 2023 |
| I (AUD Hgd)-QD | AUD | 0.0000 ³¹³ | 31 August 2023 | 11 September 2023 |
| Invesco Global High Yield Short Term Bond Fund | | | | |
| I (EUR Hgd)-MD | EUR | 0.0883 ⁷ | 30 November 2023 | 11 December 2023 |
| I (EUR Hgd)-MD | EUR | 0.1021 | 29 December 2023 | 11 January 2024 |
| I (EUR Hgd)-MD | EUR | 0.1402 | 31 January 2024 | 12 February 2024 |
| I (EUR Hgd)-MD | EUR | 0.0867 | 29 February 2024 ² | 11 March 2024 ² |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|--|----------|---------------------|-------------------------------|----------------------------|
| Invesco Global Investment Grade Corporate Bond Fund | | | | |
| A-AD | USD | 0.4029 | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR)-AD | EUR | 0.4342 | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR Hgd)-AD | EUR | 0.2929 | 29 February 2024 ² | 11 March 2024 ² |
| A-MD | USD | 0.0308 | 31 March 2023 | 11 April 2023 |
| A-MD | USD | 0.0274 | 28 April 2023 | 11 May 2023 |
| A-MD | USD | 0.0330 | 31 May 2023 | 12 June 2023 |
| A-MD | USD | 0.0313 | 30 June 2023 | 11 July 2023 |
| A-MD | USD | 0.0338 | 31 July 2023 | 11 August 2023 |
| A-MD | USD | 0.0349 | 31 August 2023 | 11 September 2023 |
| A-MD | USD | 0.0323 | 29 September 2023 | 11 October 2023 |
| A-MD | USD | 0.0360 | 31 October 2023 | 13 November 2023 |
| A-MD | USD | 0.0332 | 30 November 2023 | 11 December 2023 |
| A-MD | USD | 0.0328 | 29 December 2023 | 11 January 2024 |
| A-MD | USD | 0.0374 | 31 January 2024 | 12 February 2024 |
| A-MD | USD | 0.0333 | 29 February 2024 ² | 11 March 2024 ² |
| A-Gross-MD | USD | 0.0319 | 31 March 2023 | 11 April 2023 |
| A-Gross-MD | USD | 0.0286 | 28 April 2023 | 11 May 2023 |
| A-Gross-MD | USD | 0.0341 | 31 May 2023 | 12 June 2023 |
| A-Gross-MD | USD | 0.0320 | 30 June 2023 | 11 July 2023 |
| A-Gross-MD | USD | 0.0342 | 31 July 2023 | 11 August 2023 |
| A-Gross-MD | USD | 0.0343 | 31 August 2023 | 11 September 2023 |
| A-Gross-MD | USD | 0.0324 | 29 September 2023 | 11 October 2023 |
| A-Gross-MD | USD | 0.0358 | 31 October 2023 | 13 November 2023 |
| A-Gross-MD | USD | 0.0333 | 30 November 2023 | 11 December 2023 |
| A-Gross-MD | USD | 0.0331 | 29 December 2023 | 11 January 2024 |
| A-Gross-MD | USD | 0.0376 | 31 January 2024 | 12 February 2024 |
| A-Gross-MD | USD | 0.0332 | 29 February 2024 ² | 11 March 2024 ² |
| A-MD1 | USD | 0.0350 | 31 March 2023 | 11 April 2023 |
| A-MD1 | USD | 0.0350 | 28 April 2023 | 11 May 2023 |
| A-MD1 | USD | 0.0350 | 31 May 2023 | 12 June 2023 |
| A-MD1 | USD | 0.0350 | 30 June 2023 | 11 July 2023 |
| A-MD1 | USD | 0.0350 | 31 July 2023 | 11 August 2023 |
| A-MD1 | USD | 0.0350 | 31 August 2023 | 11 September 2023 |
| A-MD1 | USD | 0.0350 | 29 September 2023 | 11 October 2023 |
| A-MD1 | USD | 0.0350 | 31 October 2023 | 13 November 2023 |
| A-MD1 | USD | 0.0350 | 30 November 2023 | 11 December 2023 |
| A-MD1 | USD | 0.0350 | 29 December 2023 | 11 January 2024 |
| A-MD1 | USD | 0.0510 | 31 January 2024 | 12 February 2024 |
| A-MD1 | USD | 0.0510 | 29 February 2024 ² | 11 March 2024 ² |
| A (AUD Hgd)-MD1 | AUD | 0.0290 | 31 March 2023 | 11 April 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0290 | 28 April 2023 | 11 May 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0290 | 31 May 2023 | 12 June 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0290 | 30 June 2023 | 11 July 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0290 | 31 July 2023 | 11 August 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0390 | 31 August 2023 | 11 September 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0390 | 29 September 2023 | 11 October 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0390 | 31 October 2023 | 13 November 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0390 | 30 November 2023 | 11 December 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0390 | 29 December 2023 | 11 January 2024 |
| A (AUD Hgd)-MD1 | AUD | 0.0490 | 31 January 2024 | 12 February 2024 |
| A (AUD Hgd)-MD1 | AUD | 0.0490 | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR Hgd)-MD1 | EUR | 0.0470 ⁶ | 29 September 2023 | 11 October 2023 |
| A (EUR Hgd)-MD1 | EUR | 0.0470 | 31 October 2023 | 13 November 2023 |
| A (EUR Hgd)-MD1 | EUR | 0.0470 | 30 November 2023 | 11 December 2023 |
| A (EUR Hgd)-MD1 | EUR | 0.0470 | 29 December 2023 | 11 January 2024 |
| A (EUR Hgd)-MD1 | EUR | 0.0550 | 31 January 2024 | 12 February 2024 |
| A (EUR Hgd)-MD1 | EUR | 0.0550 | 29 February 2024 ² | 11 March 2024 ² |
| A (GBP Hgd)-MD1 | GBP | 0.0470 ⁶ | 29 September 2023 | 11 October 2023 |
| A (GBP Hgd)-MD1 | GBP | 0.0470 | 31 October 2023 | 13 November 2023 |
| A (GBP Hgd)-MD1 | GBP | 0.0470 | 30 November 2023 | 11 December 2023 |
| A (GBP Hgd)-MD1 | GBP | 0.0470 | 29 December 2023 | 11 January 2024 |
| A (GBP Hgd)-MD1 | GBP | 0.0680 | 31 January 2024 | 12 February 2024 |
| A (GBP Hgd)-MD1 | GBP | 0.0680 | 29 February 2024 ² | 11 March 2024 ² |
| A (HKD)-MD1 | HKD | 0.3750 | 31 March 2023 | 11 April 2023 |
| A (HKD)-MD1 | HKD | 0.3750 | 28 April 2023 | 11 May 2023 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|--|----------|-------------------|-------------------------------|----------------------------|
| Invesco Global Investment Grade Corporate Bond Fund (continued) | | | | |
| A (HKD)-MD1 | HKD | 0.3750 | 31 May 2023 | 12 June 2023 |
| A (HKD)-MD1 | HKD | 0.3750 | 30 June 2023 | 11 July 2023 |
| A (HKD)-MD1 | HKD | 0.3750 | 31 July 2023 | 11 August 2023 |
| A (HKD)-MD1 | HKD | 0.3490 | 31 August 2023 | 11 September 2023 |
| A (HKD)-MD1 | HKD | 0.3490 | 29 September 2023 | 11 October 2023 |
| A (HKD)-MD1 | HKD | 0.3490 | 31 October 2023 | 13 November 2023 |
| A (HKD)-MD1 | HKD | 0.3490 | 30 November 2023 | 11 December 2023 |
| A (HKD)-MD1 | HKD | 0.3490 | 29 December 2023 | 11 January 2024 |
| A (HKD)-MD1 | HKD | 0.5030 | 31 January 2024 | 12 February 2024 |
| A (HKD)-MD1 | HKD | 0.5030 | 29 February 2024 ² | 11 March 2024 ² |
| A (RMB Hgd)-MD1 | CNH | 0.4460 | 31 March 2023 | 11 April 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.4460 | 28 April 2023 | 11 May 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.4460 | 31 May 2023 | 12 June 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.4460 | 30 June 2023 | 11 July 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.4460 | 31 July 2023 | 11 August 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.3410 | 31 August 2023 | 11 September 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.3410 | 29 September 2023 | 11 October 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.3410 | 31 October 2023 | 13 November 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.3410 | 30 November 2023 | 11 December 2023 |
| A (RMB Hgd)-MD1 | CNH | 0.3410 | 29 December 2023 | 11 January 2024 |
| A (RMB Hgd)-MD1 | CNH | 0.3650 | 31 January 2024 | 12 February 2024 |
| A (RMB Hgd)-MD1 | CNH | 0.3650 | 29 February 2024 ² | 11 March 2024 ² |
| A (SGD Hgd)-MD1 | SGD | 0.0360 | 31 March 2023 | 11 April 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0360 | 28 April 2023 | 11 May 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0360 | 31 May 2023 | 12 June 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0360 | 30 June 2023 | 11 July 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0360 | 31 July 2023 | 11 August 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0340 | 31 August 2023 | 11 September 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0340 | 29 September 2023 | 11 October 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0340 | 31 October 2023 | 13 November 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0340 | 30 November 2023 | 11 December 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0340 | 29 December 2023 | 11 January 2024 |
| A (SGD Hgd)-MD1 | SGD | 0.0400 | 31 January 2024 | 12 February 2024 |
| A (SGD Hgd)-MD1 | SGD | 0.0400 | 29 February 2024 ² | 11 March 2024 ² |
| C-AD | USD | 0.4311 | 29 February 2024 ² | 11 March 2024 ² |
| C-MD1 | USD | 0.0350 | 31 March 2023 | 11 April 2023 |
| C-MD1 | USD | 0.0350 | 28 April 2023 | 11 May 2023 |
| C-MD1 | USD | 0.0350 | 31 May 2023 | 12 June 2023 |
| C-MD1 | USD | 0.0350 | 30 June 2023 | 11 July 2023 |
| C-MD1 | USD | 0.0350 | 31 July 2023 | 11 August 2023 |
| C-MD1 | USD | 0.0400 | 31 August 2023 | 11 September 2023 |
| C-MD1 | USD | 0.0400 | 29 September 2023 | 11 October 2023 |
| C-MD1 | USD | 0.0400 | 31 October 2023 | 13 November 2023 |
| C-MD1 | USD | 0.0400 | 30 November 2023 | 11 December 2023 |
| C-MD1 | USD | 0.0400 | 29 December 2023 | 11 January 2024 |
| C-MD1 | USD | 0.0580 | 31 January 2024 | 12 February 2024 |
| C-MD1 | USD | 0.0580 | 29 February 2024 ² | 11 March 2024 ² |
| C-QD | USD | 0.0806 | 31 May 2023 | 12 June 2023 |
| C-QD | USD | 0.0870 | 31 August 2023 | 11 September 2023 |
| C-QD | USD | 0.0889 | 30 November 2023 | 11 December 2023 |
| C-QD | USD | 0.0908 | 29 February 2024 ² | 11 March 2024 ² |
| E (EUR Hgd)-MD | EUR | 0.0207 | 31 March 2023 | 11 April 2023 |
| E (EUR Hgd)-MD | EUR | 0.0180 | 28 April 2023 | 11 May 2023 |
| E (EUR Hgd)-MD | EUR | 0.0232 | 31 May 2023 | 12 June 2023 |
| E (EUR Hgd)-MD | EUR | 0.0215 | 30 June 2023 | 11 July 2023 |
| E (EUR Hgd)-MD | EUR | 0.0226 | 31 July 2023 | 11 August 2023 |
| E (EUR Hgd)-MD | EUR | 0.0235 | 31 August 2023 | 11 September 2023 |
| E (EUR Hgd)-MD | EUR | 0.0227 | 29 September 2023 | 11 October 2023 |
| E (EUR Hgd)-MD | EUR | 0.0247 | 31 October 2023 | 13 November 2023 |
| E (EUR Hgd)-MD | EUR | 0.0218 | 30 November 2023 | 11 December 2023 |
| E (EUR Hgd)-MD | EUR | 0.0214 | 29 December 2023 | 11 January 2024 |
| E (EUR Hgd)-MD | EUR | 0.0252 | 31 January 2024 | 12 February 2024 |
| E (EUR Hgd)-MD | EUR | 0.0234 | 29 February 2024 ² | 11 March 2024 ² |
| E-MD1 | USD | 0.0330 | 31 March 2023 | 11 April 2023 |
| E-MD1 | USD | 0.0330 | 28 April 2023 | 11 May 2023 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|--|----------|----------------------|-------------------------------|----------------------------|
| Invesco Global Investment Grade Corporate Bond Fund (continued) | | | | |
| E-MD1 | USD | 0.0330 | 31 May 2023 | 12 June 2023 |
| E-MD1 | USD | 0.0330 | 30 June 2023 | 11 July 2023 |
| E-MD1 | USD | 0.0330 | 31 July 2023 | 11 August 2023 |
| E-MD1 | USD | 0.0350 | 31 August 2023 | 11 September 2023 |
| E-MD1 | USD | 0.0350 | 29 September 2023 | 11 October 2023 |
| E-MD1 | USD | 0.0350 | 31 October 2023 | 13 November 2023 |
| E-MD1 | USD | 0.0350 | 30 November 2023 | 11 December 2023 |
| E-MD1 | USD | 0.0350 | 29 December 2023 | 11 January 2024 |
| E-MD1 | USD | 0.0510 | 31 January 2024 | 12 February 2024 |
| E-MD1 | USD | 0.0510 | 29 February 2024 ² | 11 March 2024 ² |
| E (AUD Hgd)-MD1 | AUD | 0.0270 | 31 March 2023 | 11 April 2023 |
| E (AUD Hgd)-MD1 | AUD | 0.0270 | 28 April 2023 | 11 May 2023 |
| E (AUD Hgd)-MD1 | AUD | 0.0270 | 31 May 2023 | 12 June 2023 |
| E (AUD Hgd)-MD1 | AUD | 0.0270 | 30 June 2023 | 11 July 2023 |
| E (AUD Hgd)-MD1 | AUD | 0.0270 | 31 July 2023 | 11 August 2023 |
| E (AUD Hgd)-MD1 | AUD | 0.0350 | 31 August 2023 | 11 September 2023 |
| E (AUD Hgd)-MD1 | AUD | 0.0350 | 29 September 2023 | 11 October 2023 |
| E (AUD Hgd)-MD1 | AUD | 0.0350 | 31 October 2023 | 13 November 2023 |
| E (AUD Hgd)-MD1 | AUD | 0.0350 | 30 November 2023 | 11 December 2023 |
| E (AUD Hgd)-MD1 | AUD | 0.0350 | 29 December 2023 | 11 January 2024 |
| E (AUD Hgd)-MD1 | AUD | 0.0440 | 31 January 2024 | 12 February 2024 |
| E (AUD Hgd)-MD1 | AUD | 0.0440 | 29 February 2024 ² | 11 March 2024 ² |
| I (EUR)-MD | EUR | 0.0321 | 31 March 2023 | 11 April 2023 |
| I (EUR)-MD | EUR | 0.0320 | 28 April 2023 | 11 May 2023 |
| I (EUR)-MD | EUR | 0.0327 | 31 May 2023 | 12 June 2023 |
| I (EUR)-MD | EUR | 0.0320 | 30 June 2023 | 11 July 2023 |
| I (EUR)-MD | EUR | 0.0318 | 31 July 2023 | 11 August 2023 |
| I (EUR)-MD | EUR | 0.0320 | 31 August 2023 | 11 September 2023 |
| I (EUR)-MD | EUR | 0.0341 | 29 September 2023 | 11 October 2023 |
| I (EUR)-MD | EUR | 0.0336 | 31 October 2023 | 13 November 2023 |
| I (EUR)-MD | EUR | 0.0343 | 30 November 2023 | 11 December 2023 |
| I (EUR)-MD | EUR | 0.0372 | 29 December 2023 | 11 January 2024 |
| I (EUR)-MD | EUR | 0.0378 | 31 January 2024 | 12 February 2024 |
| I (EUR)-MD | EUR | 0.0374 | 29 February 2024 ² | 11 March 2024 ² |
| I (GBP Hgd)-Gross-MD | GBP | 0.0001 ¹¹ | 29 February 2024 ² | 11 March 2024 ² |
| I-MD1 | USD | 0.0350 | 31 March 2023 | 11 April 2023 |
| I-MD1 | USD | 0.0350 | 28 April 2023 | 11 May 2023 |
| I-MD1 | USD | 0.0350 | 31 May 2023 | 12 June 2023 |
| I-MD1 | USD | 0.0350 | 30 June 2023 | 11 July 2023 |
| I-MD1 | USD | 0.0350 | 31 July 2023 | 11 August 2023 |
| I-MD1 | USD | 0.0400 | 31 August 2023 | 11 September 2023 |
| I-MD1 | USD | 0.0400 | 29 September 2023 | 11 October 2023 |
| I-MD1 | USD | 0.0400 | 31 October 2023 | 13 November 2023 |
| I-MD1 | USD | 0.0400 | 30 November 2023 | 11 December 2023 |
| I-MD1 | USD | 0.0400 | 29 December 2023 | 11 January 2024 |
| I-MD1 | USD | 0.0590 | 31 January 2024 | 12 February 2024 |
| I-MD1 | USD | 0.0590 | 29 February 2024 ² | 11 March 2024 ² |
| I (HKD)-MD1 | HKD | 0.3500 | 31 March 2023 | 11 April 2023 |
| I (HKD)-MD1 | HKD | 0.3500 | 28 April 2023 | 11 May 2023 |
| I (HKD)-MD1 | HKD | 0.3500 | 31 May 2023 | 12 June 2023 |
| I (HKD)-MD1 | HKD | 0.3500 | 30 June 2023 | 11 July 2023 |
| I (HKD)-MD1 | HKD | 0.3500 | 31 July 2023 | 11 August 2023 |
| I (HKD)-MD1 | HKD | 0.4040 | 31 August 2023 | 11 September 2023 |
| I (HKD)-MD1 | HKD | 0.4040 | 29 September 2023 | 11 October 2023 |
| I (HKD)-MD1 | HKD | 0.4040 | 31 October 2023 | 13 November 2023 |
| I (HKD)-MD1 | HKD | 0.4040 | 30 November 2023 | 11 December 2023 |
| I (HKD)-MD1 | HKD | 0.4040 | 29 December 2023 | 11 January 2024 |
| I (HKD)-MD1 | HKD | 0.5870 | 31 January 2024 | 12 February 2024 |
| I (HKD)-MD1 | HKD | 0.5870 | 29 February 2024 ² | 11 March 2024 ² |
| I (RMB Hgd)-MD1 | CNH | 0.4500 | 31 March 2023 | 11 April 2023 |
| I (RMB Hgd)-MD1 | CNH | 0.4500 | 28 April 2023 | 11 May 2023 |
| I (RMB Hgd)-MD1 | CNH | 0.4500 | 31 May 2023 | 12 June 2023 |
| I (RMB Hgd)-MD1 | CNH | 0.4500 | 30 June 2023 | 11 July 2023 |
| I (RMB Hgd)-MD1 | CNH | 0.4500 | 31 July 2023 | 11 August 2023 |
| I (RMB Hgd)-MD1 | CNH | 0.3880 | 31 August 2023 | 11 September 2023 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|--|----------|---------------------|-------------------------------|----------------------------|
| Invesco Global Investment Grade Corporate Bond Fund (continued) | | | | |
| I (RMB Hgd)-MD1 | CNH | 0.3880 | 29 September 2023 | 11 October 2023 |
| I (RMB Hgd)-MD1 | CNH | 0.3880 | 31 October 2023 | 13 November 2023 |
| I (RMB Hgd)-MD1 | CNH | 0.3880 | 30 November 2023 | 11 December 2023 |
| I (RMB Hgd)-MD1 | CNH | 0.3880 | 29 December 2023 | 11 January 2024 |
| I (RMB Hgd)-MD1 | CNH | 0.4180 | 31 January 2024 | 12 February 2024 |
| I (RMB Hgd)-MD1 | CNH | 0.4180 | 29 February 2024 ² | 11 March 2024 ² |
| S (EUR Hgd)-AD | EUR | 0.3575 | 29 February 2024 ² | 11 March 2024 ² |
| S (GBP Hgd)-Gross-QD | GBP | 0.1175 ⁶ | 30 November 2023 | 11 December 2023 |
| S (GBP Hgd)-Gross-QD | GBP | 0.1214 ⁶ | 29 February 2024 ² | 11 March 2024 ² |
| Z (EUR)-Gross-AD | EUR | 0.4297 | 29 February 2024 ² | 11 March 2024 ² |
| Z (EUR Hgd)-Gross-AD | EUR | 0.3562 | 29 February 2024 ² | 11 March 2024 ² |
| Z (GBP Hgd)-Gross-QD | GBP | 0.0896 | 31 May 2023 | 12 June 2023 |
| Z (GBP Hgd)-Gross-QD | GBP | 0.0957 | 31 August 2023 | 11 September 2023 |
| Z (GBP Hgd)-Gross-QD | GBP | 0.0946 | 30 November 2023 | 11 December 2023 |
| Z (GBP Hgd)-Gross-QD | GBP | 0.0981 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Global Total Return (EUR) Bond Fund | | | | |
| A-AD | EUR | 0.3896 | 29 February 2024 ² | 11 March 2024 ² |
| A-MD | EUR | 0.0249 | 31 March 2023 | 11 April 2023 |
| A-MD | EUR | 0.0250 | 28 April 2023 | 11 May 2023 |
| A-MD | EUR | 0.0249 | 31 May 2023 | 12 June 2023 |
| A-MD | EUR | 0.0250 | 30 June 2023 | 11 July 2023 |
| A-MD | EUR | 0.0252 | 31 July 2023 | 11 August 2023 |
| A-MD | EUR | 0.0248 | 31 August 2023 | 11 September 2023 |
| A-MD | EUR | 0.0276 | 29 September 2023 | 11 October 2023 |
| A-MD | EUR | 0.0273 | 31 October 2023 | 13 November 2023 |
| A-MD | EUR | 0.0284 | 30 November 2023 | 11 December 2023 |
| A-MD | EUR | 0.0295 | 29 December 2023 | 11 January 2024 |
| A-MD | EUR | 0.0292 | 31 January 2024 | 12 February 2024 |
| A-MD | EUR | 0.0288 | 29 February 2024 ² | 11 March 2024 ² |
| C (USD Hgd)-MD | USD | 0.0361 | 31 March 2023 | 11 April 2023 |
| C (USD Hgd)-MD | USD | 0.0292 | 28 April 2023 | 11 May 2023 |
| C (USD Hgd)-MD | USD | 0.0313 | 31 May 2023 | 12 June 2023 |
| C (USD Hgd)-MD | USD | 0.0331 | 30 June 2023 | 11 July 2023 |
| C (USD Hgd)-MD | USD | 0.0553 | 31 July 2023 | 11 August 2023 |
| C (USD Hgd)-MD | USD | 0.0369 | 31 August 2023 | 11 September 2023 |
| C (USD Hgd)-MD | USD | 0.0351 | 29 September 2023 | 11 October 2023 |
| C (USD Hgd)-MD | USD | 0.0392 | 31 October 2023 | 13 November 2023 |
| C (USD Hgd)-MD | USD | 0.0406 | 30 November 2023 | 11 December 2023 |
| C (USD Hgd)-MD | USD | 0.0350 | 29 December 2023 | 11 January 2024 |
| C (USD Hgd)-MD | USD | 0.0449 | 31 January 2024 | 12 February 2024 |
| C (USD Hgd)-MD | USD | 0.0336 | 29 February 2024 ² | 11 March 2024 ² |
| E-QD | EUR | 0.0802 | 31 May 2023 | 12 June 2023 |
| E-QD | EUR | 0.1091 | 31 August 2023 | 11 September 2023 |
| E-QD | EUR | 0.0992 | 30 November 2023 | 11 December 2023 |
| E-QD | EUR | 0.0955 | 29 February 2024 ² | 11 March 2024 ² |
| I-MD | EUR | 0.0284 | 31 March 2023 | 11 April 2023 |
| I-MD | EUR | 0.0286 | 28 April 2023 | 11 May 2023 |
| I-MD | EUR | 0.0285 | 31 May 2023 | 12 June 2023 |
| I-MD | EUR | 0.0287 | 30 June 2023 | 11 July 2023 |
| I-MD | EUR | 0.0289 | 31 July 2023 | 11 August 2023 |
| I-MD | EUR | 0.0285 | 31 August 2023 | 11 September 2023 |
| I-MD | EUR | 0.0317 | 29 September 2023 | 11 October 2023 |
| I-MD | EUR | 0.0314 | 31 October 2023 | 13 November 2023 |
| I-MD | EUR | 0.0328 | 30 November 2023 | 11 December 2023 |
| I-MD | EUR | 0.0340 | 29 December 2023 | 11 January 2024 |
| I-MD | EUR | 0.0337 | 31 January 2024 | 12 February 2024 |
| I-MD | EUR | 0.0333 | 29 February 2024 ² | 11 March 2024 ² |
| R-MD | EUR | 0.0251 | 31 March 2023 | 11 April 2023 |
| R-MD | EUR | 0.0176 | 28 April 2023 | 11 May 2023 |
| R-MD | EUR | 0.0212 | 31 May 2023 | 12 June 2023 |
| R-MD | EUR | 0.0229 | 30 June 2023 | 11 July 2023 |
| R-MD | EUR | 0.0432 | 31 July 2023 | 11 August 2023 |
| R-MD | EUR | 0.0283 | 31 August 2023 | 11 September 2023 |
| R-MD | EUR | 0.0262 | 29 September 2023 | 11 October 2023 |
| R-MD | EUR | 0.0277 | 31 October 2023 | 13 November 2023 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|--|----------|----------------------|-------------------------------|----------------------------|
| Invesco Global Total Return (EUR) Bond Fund (continued) | | | | |
| R-MD | EUR | 0.0291 | 30 November 2023 | 11 December 2023 |
| R-MD | EUR | 0.0235 | 29 December 2023 | 11 January 2024 |
| R-MD | EUR | 0.0328 | 31 January 2024 | 12 February 2024 |
| R-MD | EUR | 0.0234 | 29 February 2024 ² | 11 March 2024 ² |
| Z-AD | EUR | 0.4383 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco India Bond Fund | | | | |
| A (EUR)-AD | EUR | 0.3552 | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR Hgd)-Gross-AD | EUR | 0.3407 | 29 February 2024 ² | 11 March 2024 ² |
| A-MD | USD | 0.0360 | 31 March 2023 | 11 April 2023 |
| A-MD | USD | 0.0363 | 28 April 2023 | 11 May 2023 |
| A-MD | USD | 0.0360 | 31 May 2023 | 12 June 2023 |
| A-MD | USD | 0.0364 | 30 June 2023 | 11 July 2023 |
| A-MD | USD | 0.0362 | 31 July 2023 | 11 August 2023 |
| A-MD | USD | 0.0359 | 31 August 2023 | 11 September 2023 |
| A-MD | USD | 0.0356 | 29 September 2023 | 11 October 2023 |
| A-MD | USD | 0.0352 | 31 October 2023 | 13 November 2023 |
| A-MD | USD | 0.0351 | 30 November 2023 | 11 December 2023 |
| A-MD | USD | 0.0353 | 29 December 2023 | 11 January 2024 |
| A-MD | USD | 0.0355 | 31 January 2024 | 12 February 2024 |
| A-MD | USD | 0.0356 | 29 February 2024 ² | 11 March 2024 ² |
| A-Gross-MD | USD | 0.0380 | 31 March 2023 | 11 April 2023 |
| A-Gross-MD | USD | 0.0341 | 28 April 2023 | 11 May 2023 |
| A-Gross-MD | USD | 0.0400 | 31 May 2023 | 12 June 2023 |
| A-Gross-MD | USD | 0.0363 | 30 June 2023 | 11 July 2023 |
| A-Gross-MD | USD | 0.0395 | 31 July 2023 | 11 August 2023 |
| A-Gross-MD | USD | 0.0366 | 31 August 2023 | 11 September 2023 |
| A-Gross-MD | USD | 0.0353 | 29 September 2023 | 11 October 2023 |
| A-Gross-MD | USD | 0.0378 | 31 October 2023 | 13 November 2023 |
| A-Gross-MD | USD | 0.0014 | 30 November 2023 | 11 December 2023 |
| A-Gross-MD | USD | 0.0354 | 29 December 2023 | 11 January 2024 |
| A-Gross-MD | USD | 0.0387 | 31 January 2024 | 12 February 2024 |
| A-Gross-MD | USD | 0.0317 | 29 February 2024 ² | 11 March 2024 ² |
| A (HKD)-MD1 | HKD | 0.0000 ¹¹ | 29 February 2024 ² | 11 March 2024 ² |
| A-MD1 | USD | 0.0430 | 31 March 2023 | 11 April 2023 |
| A-MD1 | USD | 0.0430 | 28 April 2023 | 11 May 2023 |
| A-MD1 | USD | 0.0430 | 31 May 2023 | 12 June 2023 |
| A-MD1 | USD | 0.0430 | 30 June 2023 | 11 July 2023 |
| A-MD1 | USD | 0.0430 | 31 July 2023 | 11 August 2023 |
| A-MD1 | USD | 0.0370 | 31 August 2023 | 11 September 2023 |
| A-MD1 | USD | 0.0370 | 29 September 2023 | 11 October 2023 |
| A-MD1 | USD | 0.0370 | 31 October 2023 | 13 November 2023 |
| A-MD1 | USD | 0.0370 | 30 November 2023 | 11 December 2023 |
| A-MD1 | USD | 0.0370 | 29 December 2023 | 11 January 2024 |
| A-MD1 | USD | 0.0370 | 31 January 2024 | 12 February 2024 |
| A-MD1 | USD | 0.0370 | 29 February 2024 ² | 11 March 2024 ² |
| A (SGD Hgd)-MD1 | SGD | 0.0420 | 31 March 2023 | 11 April 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0420 | 28 April 2023 | 11 May 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0420 | 31 May 2023 | 12 June 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0420 | 30 June 2023 | 11 July 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0420 | 31 July 2023 | 11 August 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0350 | 31 August 2023 | 11 September 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0350 | 29 September 2023 | 11 October 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0350 | 31 October 2023 | 13 November 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0350 | 30 November 2023 | 11 December 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0350 | 29 December 2023 | 11 January 2024 |
| A (SGD Hgd)-MD1 | SGD | 0.0350 | 31 January 2024 | 12 February 2024 |
| A (SGD Hgd)-MD1 | SGD | 0.0350 | 29 February 2024 ² | 11 March 2024 ² |
| C-Gross-MD | USD | 0.0421 | 31 March 2023 | 11 April 2023 |
| C-Gross-MD | USD | 0.0377 | 28 April 2023 | 11 May 2023 |
| C-Gross-MD | USD | 0.0443 | 31 May 2023 | 12 June 2023 |
| C-Gross-MD | USD | 0.0402 | 30 June 2023 | 11 July 2023 |
| C-Gross-MD | USD | 0.0438 | 31 July 2023 | 11 August 2023 |
| C-Gross-MD | USD | 0.0406 | 31 August 2023 | 11 September 2023 |
| C-Gross-MD | USD | 0.0392 | 29 September 2023 | 11 October 2023 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|--|----------|-------------------|-------------------------------|----------------------------|
| Invesco India Bond Fund (continued) | | | | |
| C-Gross-MD | USD | 0.0420 | 31 October 2023 | 13 November 2023 |
| C-Gross-MD | USD | 0.0019 | 30 November 2023 | 11 December 2023 |
| C-Gross-MD | USD | 0.0393 | 29 December 2023 | 11 January 2024 |
| C-Gross-MD | USD | 0.0430 | 31 January 2024 | 12 February 2024 |
| C-Gross-MD | USD | 0.0352 | 29 February 2024 ² | 11 March 2024 ² |
| E (EUR Hgd)-Gross-MD | EUR | 0.0305 | 31 March 2023 | 11 April 2023 |
| E (EUR Hgd)-Gross-MD | EUR | 0.0271 | 28 April 2023 | 11 May 2023 |
| E (EUR Hgd)-Gross-MD | EUR | 0.0335 | 31 May 2023 | 12 June 2023 |
| E (EUR Hgd)-Gross-MD | EUR | 0.0296 | 30 June 2023 | 11 July 2023 |
| E (EUR Hgd)-Gross-MD | EUR | 0.0315 | 31 July 2023 | 11 August 2023 |
| E (EUR Hgd)-Gross-MD | EUR | 0.0299 | 31 August 2023 | 11 September 2023 |
| E (EUR Hgd)-Gross-MD | EUR | 0.0292 | 29 September 2023 | 11 October 2023 |
| E (EUR Hgd)-Gross-MD | EUR | 0.0305 | 31 October 2023 | 13 November 2023 |
| E (EUR Hgd)-Gross-MD | EUR | 0.0010 | 30 November 2023 | 11 December 2023 |
| E (EUR Hgd)-Gross-MD | EUR | 0.0274 | 29 December 2023 | 11 January 2024 |
| E (EUR Hgd)-Gross-MD | EUR | 0.0310 | 31 January 2024 | 12 February 2024 |
| E (EUR Hgd)-Gross-MD | EUR | 0.0255 | 29 February 2024 ² | 11 March 2024 ² |
| I-MD | USD | 0.0441 | 31 March 2023 | 11 April 2023 |
| I-MD | USD | 0.0446 | 28 April 2023 | 11 May 2023 |
| I-MD | USD | 0.0443 | 31 May 2023 | 12 June 2023 |
| I-MD | USD | 0.0448 | 30 June 2023 | 11 July 2023 |
| I-MD | USD | 0.0446 | 31 July 2023 | 11 August 2023 |
| I-MD | USD | 0.0443 | 31 August 2023 | 11 September 2023 |
| I-MD | USD | 0.0440 | 29 September 2023 | 11 October 2023 |
| I-MD | USD | 0.0436 | 31 October 2023 | 13 November 2023 |
| I-MD | USD | 0.0435 | 30 November 2023 | 11 December 2023 |
| I-MD | USD | 0.0438 | 29 December 2023 | 11 January 2024 |
| I-MD | USD | 0.0440 | 31 January 2024 | 12 February 2024 |
| I-MD | USD | 0.0443 | 29 February 2024 ² | 11 March 2024 ² |
| R (EUR Hgd)-Gross-MD | EUR | 0.0300 | 31 March 2023 | 11 April 2023 |
| R (EUR Hgd)-Gross-MD | EUR | 0.0267 | 28 April 2023 | 11 May 2023 |
| R (EUR Hgd)-Gross-MD | EUR | 0.0329 | 31 May 2023 | 12 June 2023 |
| R (EUR Hgd)-Gross-MD | EUR | 0.0290 | 30 June 2023 | 11 July 2023 |
| R (EUR Hgd)-Gross-MD | EUR | 0.0309 | 31 July 2023 | 11 August 2023 |
| R (EUR Hgd)-Gross-MD | EUR | 0.0293 | 31 August 2023 | 11 September 2023 |
| R (EUR Hgd)-Gross-MD | EUR | 0.0287 | 29 September 2023 | 11 October 2023 |
| R (EUR Hgd)-Gross-MD | EUR | 0.0299 | 31 October 2023 | 13 November 2023 |
| R (EUR Hgd)-Gross-MD | EUR | 0.0011 | 30 November 2023 | 11 December 2023 |
| R (EUR Hgd)-Gross-MD | EUR | 0.0270 | 29 December 2023 | 11 January 2024 |
| R (EUR Hgd)-Gross-MD | EUR | 0.0303 | 31 January 2024 | 12 February 2024 |
| R (EUR Hgd)-Gross-MD | EUR | 0.0249 | 29 February 2024 ² | 11 March 2024 ² |
| Z-Gross-MD | USD | 0.0425 | 31 March 2023 | 11 April 2023 |
| Z-Gross-MD | USD | 0.0381 | 28 April 2023 | 11 May 2023 |
| Z-Gross-MD | USD | 0.0447 | 31 May 2023 | 12 June 2023 |
| Z-Gross-MD | USD | 0.0406 | 30 June 2023 | 11 July 2023 |
| Z-Gross-MD | USD | 0.0442 | 31 July 2023 | 11 August 2023 |
| Z-Gross-MD | USD | 0.0410 | 31 August 2023 | 11 September 2023 |
| Z-Gross-MD | USD | 0.0396 | 29 September 2023 | 11 October 2023 |
| Z-Gross-MD | USD | 0.0424 | 31 October 2023 | 13 November 2023 |
| Z-Gross-MD | USD | 0.0013 | 30 November 2023 | 11 December 2023 |
| Z-Gross-MD | USD | 0.0397 | 29 December 2023 | 11 January 2024 |
| Z-Gross-MD | USD | 0.0435 | 31 January 2024 | 12 February 2024 |
| Z-Gross-MD | USD | 0.0356 | 29 February 2024 ² | 11 March 2024 ² |
| Z (GBP Hgd)-Gross-QD | GBP | 0.1167 | 31 May 2023 | 12 June 2023 |
| Z (GBP Hgd)-Gross-QD | GBP | 0.1176 | 31 August 2023 | 11 September 2023 |
| Z (GBP Hgd)-Gross-QD | GBP | 0.0761 | 30 November 2023 | 11 December 2023 |
| Z (GBP Hgd)-Gross-QD | GBP | 0.1098 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Sterling Bond Fund | | | | |
| A-QD | GBP | 0.0252 | 31 May 2023 | 12 June 2023 |
| A-QD | GBP | 0.0254 | 31 August 2023 | 11 September 2023 |
| A-QD | GBP | 0.0253 | 30 November 2023 | 11 December 2023 |
| A-QD | GBP | 0.0261 | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR Hgd)-QD | EUR | 0.0948 | 31 May 2023 | 12 June 2023 |
| A (EUR Hgd)-QD | EUR | 0.0935 | 31 August 2023 | 11 September 2023 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|--|----------|-------------------|-------------------------------|----------------------------|
| Invesco Sterling Bond Fund (continued) | | | | |
| A (EUR Hgd)-QD | EUR | 0.0929 | 30 November 2023 | 11 December 2023 |
| A (EUR Hgd)-QD | EUR | 0.0952 | 29 February 2024 ² | 11 March 2024 ² |
| C-QD | GBP | 0.1054 | 31 May 2023 | 12 June 2023 |
| C-QD | GBP | 0.1062 | 31 August 2023 | 11 September 2023 |
| C-QD | GBP | 0.1059 | 30 November 2023 | 11 December 2023 |
| C-QD | GBP | 0.1091 | 29 February 2024 ² | 11 March 2024 ² |
| S-QD | GBP | 0.1045 | 31 May 2023 | 12 June 2023 |
| S-QD | GBP | 0.1051 | 31 August 2023 | 11 September 2023 |
| S-QD | GBP | 0.1048 | 30 November 2023 | 11 December 2023 |
| S-QD | GBP | 0.1082 | 29 February 2024 ² | 11 March 2024 ² |
| T1-QD | GBP | 0.0994 | 31 May 2023 | 12 June 2023 |
| T1-QD | GBP | 0.0992 | 31 August 2023 | 11 September 2023 |
| T1-QD | GBP | 0.0992 | 30 November 2023 | 11 December 2023 |
| T1-QD | GBP | 0.1029 | 29 February 2024 ² | 11 March 2024 ² |
| Z-QD | GBP | 0.1080 | 31 May 2023 | 12 June 2023 |
| Z-QD | GBP | 0.1088 | 31 August 2023 | 11 September 2023 |
| Z-QD | GBP | 0.1086 | 30 November 2023 | 11 December 2023 |
| Z-QD | GBP | 0.1118 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Sustainable China Bond Fund | | | | |
| A-MD1 | USD | 0.0330 | 31 March 2023 | 11 April 2023 |
| A-MD1 | USD | 0.0330 | 28 April 2023 | 11 May 2023 |
| A-MD1 | USD | 0.0330 | 31 May 2023 | 12 June 2023 |
| A-MD1 | USD | 0.0330 | 30 June 2023 | 11 July 2023 |
| A-MD1 | USD | 0.0330 | 31 July 2023 | 11 August 2023 |
| A-MD1 | USD | 0.0330 | 31 August 2023 | 11 September 2023 |
| A-MD1 | USD | 0.0330 | 29 September 2023 | 11 October 2023 |
| A-MD1 | USD | 0.0330 | 31 October 2023 | 13 November 2023 |
| A-MD1 | USD | 0.0330 | 30 November 2023 | 11 December 2023 |
| A-MD1 | USD | 0.0330 | 29 December 2023 | 11 January 2024 |
| A-MD1 | USD | 0.0330 | 31 January 2024 | 12 February 2024 |
| A-MD1 | USD | 0.0330 | 29 February 2024 ² | 11 March 2024 ² |
| A (HKD)-MD1 | HKD | 0.3330 | 31 March 2023 | 11 April 2023 |
| A (HKD)-MD1 | HKD | 0.3330 | 28 April 2023 | 11 May 2023 |
| A (HKD)-MD1 | HKD | 0.3330 | 31 May 2023 | 12 June 2023 |
| A (HKD)-MD1 | HKD | 0.3330 | 30 June 2023 | 11 July 2023 |
| A (HKD)-MD1 | HKD | 0.3330 | 31 July 2023 | 11 August 2023 |
| A (HKD)-MD1 | HKD | 0.3330 | 31 August 2023 | 11 September 2023 |
| A (HKD)-MD1 | HKD | 0.3330 | 29 September 2023 | 11 October 2023 |
| A (HKD)-MD1 | HKD | 0.3330 | 31 October 2023 | 13 November 2023 |
| A (HKD)-MD1 | HKD | 0.3330 | 30 November 2023 | 11 December 2023 |
| A (HKD)-MD1 | HKD | 0.3330 | 29 December 2023 | 11 January 2024 |
| A (HKD)-MD1 | HKD | 0.3330 | 31 January 2024 | 12 February 2024 |
| A (HKD)-MD1 | HKD | 0.3330 | 29 February 2024 ² | 11 March 2024 ² |
| A (SGD Hgd)-MD1 | SGD | 0.0330 | 31 March 2023 | 11 April 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0330 | 28 April 2023 | 11 May 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0330 | 31 May 2023 | 12 June 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0330 | 30 June 2023 | 11 July 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0330 | 31 July 2023 | 11 August 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0330 | 31 August 2023 | 11 September 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0330 | 29 September 2023 | 11 October 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0330 | 31 October 2023 | 13 November 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0330 | 30 November 2023 | 11 December 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0330 | 29 December 2023 | 11 January 2024 |
| A (SGD Hgd)-MD1 | SGD | 0.0330 | 31 January 2024 | 12 February 2024 |
| A (SGD Hgd)-MD1 | SGD | 0.0330 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Sustainable Global High Income Fund | | | | |
| A (EUR)-AD | EUR | 0.8395 | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR Hgd)-AD | EUR | 0.6046 | 29 February 2024 ² | 11 March 2024 ² |
| A-MD | USD | 0.0420 | 31 March 2023 | 11 April 2023 |
| A-MD | USD | 0.0423 | 28 April 2023 | 11 May 2023 |
| A-MD | USD | 0.0419 | 31 May 2023 | 12 June 2023 |
| A-MD | USD | 0.0421 | 30 June 2023 | 11 July 2023 |
| A-MD | USD | 0.0427 | 31 July 2023 | 11 August 2023 |
| A-MD | USD | 0.0424 | 31 August 2023 | 11 September 2023 |
| A-MD | USD | 0.0436 | 29 September 2023 | 11 October 2023 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|--|----------|-------------------|-------------------------------|----------------------------|
| Invesco Sustainable Global High Income Fund (continued) | | | | |
| A-MD | USD | 0.0429 | 31 October 2023 | 13 November 2023 |
| A-MD | USD | 0.0445 | 30 November 2023 | 11 December 2023 |
| A-MD | USD | 0.0458 | 29 December 2023 | 11 January 2024 |
| A-MD | USD | 0.0456 | 31 January 2024 | 12 February 2024 |
| A-MD | USD | 0.0453 | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR Hgd)-MD | EUR | 0.0426 | 31 March 2023 | 11 April 2023 |
| A (EUR Hgd)-MD | EUR | 0.0405 | 28 April 2023 | 11 May 2023 |
| A (EUR Hgd)-MD | EUR | 0.0531 | 31 May 2023 | 12 June 2023 |
| A (EUR Hgd)-MD | EUR | 0.0477 | 30 June 2023 | 11 July 2023 |
| A (EUR Hgd)-MD | EUR | 0.0478 | 31 July 2023 | 11 August 2023 |
| A (EUR Hgd)-MD | EUR | 0.0471 | 31 August 2023 | 11 September 2023 |
| A (EUR Hgd)-MD | EUR | 0.0459 | 29 September 2023 | 11 October 2023 |
| A (EUR Hgd)-MD | EUR | 0.0463 | 31 October 2023 | 13 November 2023 |
| A (EUR Hgd)-MD | EUR | 0.0523 | 30 November 2023 | 11 December 2023 |
| A (EUR Hgd)-MD | EUR | 0.0499 | 29 December 2023 | 11 January 2024 |
| A (EUR Hgd)-MD | EUR | 0.0611 | 31 January 2024 | 12 February 2024 |
| A (EUR Hgd)-MD | EUR | 0.0422 | 29 February 2024 ² | 11 March 2024 ² |
| A (HKD)-MD | HKD | 0.5283 | 31 March 2023 | 11 April 2023 |
| A (HKD)-MD | HKD | 0.5024 | 28 April 2023 | 11 May 2023 |
| A (HKD)-MD | HKD | 0.6291 | 31 May 2023 | 12 June 2023 |
| A (HKD)-MD | HKD | 0.5798 | 30 June 2023 | 11 July 2023 |
| A (HKD)-MD | HKD | 0.5880 | 31 July 2023 | 11 August 2023 |
| A (HKD)-MD | HKD | 0.5726 | 31 August 2023 | 11 September 2023 |
| A (HKD)-MD | HKD | 0.5489 | 29 September 2023 | 11 October 2023 |
| A (HKD)-MD | HKD | 0.5672 | 31 October 2023 | 13 November 2023 |
| A (HKD)-MD | HKD | 0.6608 | 30 November 2023 | 11 December 2023 |
| A (HKD)-MD | HKD | 0.6351 | 29 December 2023 | 11 January 2024 |
| A (HKD)-MD | HKD | 0.7538 | 31 January 2024 | 12 February 2024 |
| A (HKD)-MD | HKD | 0.5166 | 29 February 2024 ² | 11 March 2024 ² |
| A (AUD Hgd)-MD1 | AUD | 0.0430 | 31 March 2023 | 11 April 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0430 | 28 April 2023 | 11 May 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0430 | 31 May 2023 | 12 June 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0430 | 30 June 2023 | 11 July 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0430 | 31 July 2023 | 11 August 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0320 | 31 August 2023 | 11 September 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0320 | 29 September 2023 | 11 October 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0320 | 31 October 2023 | 13 November 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0320 | 30 November 2023 | 11 December 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0320 | 29 December 2023 | 11 January 2024 |
| A (AUD Hgd)-MD1 | AUD | 0.0320 | 31 January 2024 | 12 February 2024 |
| A (AUD Hgd)-MD1 | AUD | 0.0320 | 29 February 2024 ² | 11 March 2024 ² |
| A-SD | USD | 0.4431 | 31 August 2023 | 11 September 2023 |
| A-SD | USD | 0.4793 | 29 February 2024 ² | 11 March 2024 ² |
| B-SD | USD | 0.3609 | 31 August 2023 | 11 September 2023 |
| B-SD | USD | 0.3942 | 29 February 2024 ² | 11 March 2024 ² |
| C-MD1 | USD | 0.0540 | 31 March 2023 | 11 April 2023 |
| C-MD1 | USD | 0.0540 | 28 April 2023 | 11 May 2023 |
| C-MD1 | USD | 0.0540 | 31 May 2023 | 12 June 2023 |
| C-MD1 | USD | 0.0540 | 30 June 2023 | 11 July 2023 |
| C-MD1 | USD | 0.0540 | 31 July 2023 | 11 August 2023 |
| C-MD1 | USD | 0.0480 | 31 August 2023 | 11 September 2023 |
| C-MD1 | USD | 0.0480 | 29 September 2023 | 11 October 2023 |
| C-MD1 | USD | 0.0480 | 31 October 2023 | 13 November 2023 |
| C-MD1 | USD | 0.0480 | 30 November 2023 | 11 December 2023 |
| C-MD1 | USD | 0.0480 | 29 December 2023 | 11 January 2024 |
| C-MD1 | USD | 0.0480 | 31 January 2024 | 12 February 2024 |
| C-MD1 | USD | 0.0480 | 29 February 2024 ² | 11 March 2024 ² |
| C-SD | USD | 0.4743 | 31 August 2023 | 11 September 2023 |
| C-SD | USD | 0.5126 | 29 February 2024 ² | 11 March 2024 ² |
| I (EUR)-SD | EUR | 0.4508 | 31 August 2023 | 11 September 2023 |
| I (EUR)-SD | EUR | 0.4856 | 29 February 2024 ² | 11 March 2024 ² |
| I (EUR Hgd)-SD | EUR | 0.4690 | 31 August 2023 | 11 September 2023 |
| I (EUR Hgd)-SD | EUR | 0.4945 | 29 February 2024 ² | 11 March 2024 ² |
| Z (EUR Hgd)-AD | EUR | 0.6525 | 29 February 2024 ² | 11 March 2024 ² |
| Z-SD | USD | 0.3685 | 31 August 2023 | 11 September 2023 |
| Z-SD | USD | 0.3969 | 29 February 2024 ² | 11 March 2024 ² |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|---|----------|-------------------|-------------------------------|----------------------------|
| Invesco Sustainable Multi-Sector Credit Fund | | | | |
| A-AD | EUR | 0.5885 | 29 February 2024 ² | 11 March 2024 ² |
| A-QD | EUR | 0.1329 | 31 May 2023 | 12 June 2023 |
| A-QD | EUR | 0.1539 | 31 August 2023 | 11 September 2023 |
| A-QD | EUR | 0.1457 | 30 November 2023 | 11 December 2023 |
| A-QD | EUR | 0.1418 | 29 February 2024 ² | 11 March 2024 ² |
| C (USD Hgd)-QD | USD | 0.1711 | 31 May 2023 | 12 June 2023 |
| C (USD Hgd)-QD | USD | 0.1991 | 31 August 2023 | 11 September 2023 |
| C (USD Hgd)-QD | USD | 0.1940 | 30 November 2023 | 11 December 2023 |
| C (USD Hgd)-QD | USD | 0.1868 | 29 February 2024 ² | 11 March 2024 ² |
| E-QD | EUR | 0.1281 | 31 May 2023 | 12 June 2023 |
| E-QD | EUR | 0.1491 | 31 August 2023 | 11 September 2023 |
| E-QD | EUR | 0.1410 | 30 November 2023 | 11 December 2023 |
| E-QD | EUR | 0.1370 | 29 February 2024 ² | 11 March 2024 ² |
| S (GBP Hgd)-QD | GBP | 0.1593 | 31 May 2023 | 12 June 2023 |
| S (GBP Hgd)-QD | GBP | 0.1864 | 31 August 2023 | 11 September 2023 |
| S (GBP Hgd)-QD | GBP | 0.1779 | 30 November 2023 | 11 December 2023 |
| S (GBP Hgd)-QD | GBP | 0.1733 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco UK Investment Grade Bond Fund | | | | |
| A-QD | GBP | 0.0055 | 31 May 2023 | 12 June 2023 |
| A-QD | GBP | 0.0060 | 31 August 2023 | 11 September 2023 |
| A-QD | GBP | 0.0065 | 30 November 2023 | 11 December 2023 |
| A-QD | GBP | 0.0065 | 29 February 2024 ² | 11 March 2024 ² |
| C-QD | GBP | 0.0649 | 31 May 2023 | 12 June 2023 |
| C-QD | GBP | 0.0682 | 31 August 2023 | 11 September 2023 |
| C-QD | GBP | 0.0742 | 30 November 2023 | 11 December 2023 |
| C-QD | GBP | 0.0754 | 29 February 2024 ² | 11 March 2024 ² |
| Z-QD | GBP | 0.0684 | 31 May 2023 | 12 June 2023 |
| Z-QD | GBP | 0.0726 | 31 August 2023 | 11 September 2023 |
| Z-QD | GBP | 0.0781 | 30 November 2023 | 11 December 2023 |
| Z-QD | GBP | 0.0794 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco USD Ultra-Short Term Debt Fund | | | | |
| I-Gross-MD | USD | 0.0289 | 31 March 2023 | 11 April 2023 |
| I-Gross-MD | USD | 0.0278 | 28 April 2023 | 11 May 2023 |
| I-Gross-MD | USD | 0.0345 | 31 May 2023 | 12 June 2023 |
| I-Gross-MD | USD | 0.0337 | 30 June 2023 | 11 July 2023 |
| I-Gross-MD | USD | 0.0373 | 31 July 2023 | 11 August 2023 |
| I-Gross-MD | USD | 0.0390 | 31 August 2023 | 11 September 2023 |
| I-Gross-MD | USD | 0.0368 | 29 September 2023 | 11 October 2023 |
| I-Gross-MD | USD | 0.0428 | 31 October 2023 | 13 November 2023 |
| I-Gross-MD | USD | 0.0425 | 30 November 2023 | 11 December 2023 |
| I-Gross-MD | USD | 0.0412 | 29 December 2023 | 11 January 2024 |
| I-Gross-MD | USD | 0.0470 | 31 January 2024 | 12 February 2024 |
| I-Gross-MD | USD | 0.0429 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco US High Yield Bond Fund | | | | |
| A (EUR Hgd)-AD | EUR | 0.7296 | 29 February 2024 ² | 11 March 2024 ² |
| A-MD | USD | 0.0341 | 31 March 2023 | 11 April 2023 |
| A-MD | USD | 0.0344 | 28 April 2023 | 11 May 2023 |
| A-MD | USD | 0.0339 | 31 May 2023 | 12 June 2023 |
| A-MD | USD | 0.0341 | 30 June 2023 | 11 July 2023 |
| A-MD | USD | 0.0345 | 31 July 2023 | 11 August 2023 |
| A-MD | USD | 0.0344 | 31 August 2023 | 11 September 2023 |
| A-MD | USD | 0.0353 | 29 September 2023 | 11 October 2023 |
| A-MD | USD | 0.0346 | 31 October 2023 | 13 November 2023 |
| A-MD | USD | 0.0359 | 30 November 2023 | 11 December 2023 |
| A-MD | USD | 0.0369 | 29 December 2023 | 11 January 2024 |
| A-MD | USD | 0.0367 | 31 January 2024 | 12 February 2024 |
| A-MD | USD | 0.0365 | 29 February 2024 ² | 11 March 2024 ² |
| A (HKD)-MD | HKD | 0.6390 | 31 March 2023 | 11 April 2023 |
| A (HKD)-MD | HKD | 0.5911 | 28 April 2023 | 11 May 2023 |
| A (HKD)-MD | HKD | 0.8304 | 31 May 2023 | 12 June 2023 |
| A (HKD)-MD | HKD | 0.8243 | 30 June 2023 | 11 July 2023 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|--|----------|-------------------|-------------------------------|----------------------------|
| Invesco US High Yield Bond Fund (continued) | | | | |
| A (HKD)-MD | HKD | 0.7542 | 31 July 2023 | 11 August 2023 |
| A (HKD)-MD | HKD | 0.8134 | 31 August 2023 | 11 September 2023 |
| A (HKD)-MD | HKD | 0.6053 | 29 September 2023 | 11 October 2023 |
| A (HKD)-MD | HKD | 0.7048 | 31 October 2023 | 13 November 2023 |
| A (HKD)-MD | HKD | 0.6936 | 30 November 2023 | 11 December 2023 |
| A (HKD)-MD | HKD | 0.7116 | 29 December 2023 | 11 January 2024 |
| A (HKD)-MD | HKD | 0.7068 | 31 January 2024 | 12 February 2024 |
| A (HKD)-MD | HKD | 0.5894 | 29 February 2024 ² | 11 March 2024 ² |
| C-MD | USD | 0.0674 | 31 March 2023 | 11 April 2023 |
| C-MD | USD | 0.0622 | 28 April 2023 | 11 May 2023 |
| C-MD | USD | 0.0869 | 31 May 2023 | 12 June 2023 |
| C-MD | USD | 0.0885 | 30 June 2023 | 11 July 2023 |
| C-MD | USD | 0.0794 | 31 July 2023 | 11 August 2023 |
| C-MD | USD | 0.0847 | 31 August 2023 | 11 September 2023 |
| C-MD | USD | 0.0638 | 29 September 2023 | 11 October 2023 |
| C-MD | USD | 0.0741 | 31 October 2023 | 13 November 2023 |
| C-MD | USD | 0.0729 | 30 November 2023 | 11 December 2023 |
| C-MD | USD | 0.0747 | 29 December 2023 | 11 January 2024 |
| C-MD | USD | 0.0814 | 31 January 2024 | 12 February 2024 |
| C-MD | USD | 0.0759 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco US Investment Grade Corporate Bond Fund | | | | |
| A (EUR Hgd)-AD | EUR | 0.3361 | 29 February 2024 ² | 11 March 2024 ² |
| S (EUR Hgd)-AD | EUR | 0.3813 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Asia Asset Allocation Fund | | | | |
| A (EUR)-AD | EUR | 0.1192 | 29 February 2024 ² | 11 March 2024 ² |
| A (EUR Hgd)-AD | EUR | 0.0801 | 29 February 2024 ² | 11 March 2024 ² |
| A-MD | USD | 0.0098 | 31 March 2023 | 11 April 2023 |
| A-MD | USD | 0.0071 | 28 April 2023 | 11 May 2023 |
| A-MD | USD | 0.0113 | 31 May 2023 | 12 June 2023 |
| A-MD | USD | 0.0150 | 30 June 2023 | 11 July 2023 |
| A-MD | USD | 0.0124 | 31 July 2023 | 11 August 2023 |
| A-MD | USD | 0.0088 | 31 August 2023 | 11 September 2023 |
| A-MD | USD | 0.0085 | 29 September 2023 | 11 October 2023 |
| A-MD | USD | 0.0045 | 31 October 2023 | 13 November 2023 |
| A-MD | USD | 0.0058 | 30 November 2023 | 11 December 2023 |
| A-MD | USD | 0.0112 | 29 December 2023 | 11 January 2024 |
| A-MD | USD | 0.0041 | 31 January 2024 | 12 February 2024 |
| A-MD | USD | 0.0043 | 29 February 2024 ² | 11 March 2024 ² |
| A (HKD)-MD | HKD | 0.0911 | 31 March 2023 | 11 April 2023 |
| A (HKD)-MD | HKD | 0.0667 | 28 April 2023 | 11 May 2023 |
| A (HKD)-MD | HKD | 0.1058 | 31 May 2023 | 12 June 2023 |
| A (HKD)-MD | HKD | 0.1403 | 30 June 2023 | 11 July 2023 |
| A (HKD)-MD | HKD | 0.1154 | 31 July 2023 | 11 August 2023 |
| A (HKD)-MD | HKD | 0.0816 | 31 August 2023 | 11 September 2023 |
| A (HKD)-MD | HKD | 0.0799 | 29 September 2023 | 11 October 2023 |
| A (HKD)-MD | HKD | 0.0422 | 31 October 2023 | 13 November 2023 |
| A (HKD)-MD | HKD | 0.0539 | 30 November 2023 | 11 December 2023 |
| A (HKD)-MD | HKD | 0.1047 | 29 December 2023 | 11 January 2024 |
| A (HKD)-MD | HKD | 0.0383 | 31 January 2024 | 12 February 2024 |
| A (HKD)-MD | HKD | 0.0399 | 29 February 2024 ² | 11 March 2024 ² |
| A (RMB Hgd)-MD | CNH | 0.1121 | 31 March 2023 | 11 April 2023 |
| A (RMB Hgd)-MD | CNH | 0.0811 | 28 April 2023 | 11 May 2023 |
| A (RMB Hgd)-MD | CNH | 0.1340 | 31 May 2023 | 12 June 2023 |
| A (RMB Hgd)-MD | CNH | 0.2105 | 30 June 2023 | 11 July 2023 |
| A (RMB Hgd)-MD | CNH | 0.1395 | 31 July 2023 | 11 August 2023 |
| A (RMB Hgd)-MD | CNH | 0.1007 | 31 August 2023 | 11 September 2023 |
| A (RMB Hgd)-MD | CNH | 0.0948 | 29 September 2023 | 11 October 2023 |
| A (RMB Hgd)-MD | CNH | 0.0477 | 31 October 2023 | 13 November 2023 |
| A (RMB Hgd)-MD | CNH | 0.0600 | 30 November 2023 | 11 December 2023 |
| A (RMB Hgd)-MD | CNH | 0.1231 | 29 December 2023 | 11 January 2024 |
| A (RMB Hgd)-MD | CNH | 0.0417 | 31 January 2024 | 12 February 2024 |
| A (RMB Hgd)-MD | CNH | 0.0433 | 29 February 2024 ² | 11 March 2024 ² |
| A-Fix-MD | USD | 0.0124 | 31 March 2023 | 11 April 2023 |
| A-Fix-MD | USD | 0.0122 | 28 April 2023 | 11 May 2023 |
| A-Fix-MD | USD | 0.0120 | 31 May 2023 | 12 June 2023 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|---|----------|-------------------|-------------------------------|----------------------------|
| Invesco Asia Asset Allocation Fund (continued) | | | | |
| A-Fix-MD | USD | 0.0136 | 30 June 2023 | 11 July 2023 |
| A-Fix-MD | USD | 0.0140 | 31 July 2023 | 11 August 2023 |
| A-Fix-MD | USD | 0.0134 | 31 August 2023 | 11 September 2023 |
| A-Fix-MD | USD | 0.0131 | 29 September 2023 | 11 October 2023 |
| A-Fix-MD | USD | 0.0128 | 31 October 2023 | 13 November 2023 |
| A-Fix-MD | USD | 0.0134 | 30 November 2023 | 11 December 2023 |
| A-Fix-MD | USD | 0.0137 | 29 December 2023 | 11 January 2024 |
| A-Fix-MD | USD | 0.0132 | 31 January 2024 | 12 February 2024 |
| A-Fix-MD | USD | 0.0135 | 29 February 2024 ² | 11 March 2024 ² |
| A-MD1 | USD | 0.0370 | 31 March 2023 | 11 April 2023 |
| A-MD1 | USD | 0.0370 | 28 April 2023 | 11 May 2023 |
| A-MD1 | USD | 0.0370 | 31 May 2023 | 12 June 2023 |
| A-MD1 | USD | 0.0370 | 30 June 2023 | 11 July 2023 |
| A-MD1 | USD | 0.0370 | 31 July 2023 | 11 August 2023 |
| A-MD1 | USD | 0.0220 | 31 August 2023 | 11 September 2023 |
| A-MD1 | USD | 0.0220 | 29 September 2023 | 11 October 2023 |
| A-MD1 | USD | 0.0220 | 31 October 2023 | 13 November 2023 |
| A-MD1 | USD | 0.0220 | 30 November 2023 | 11 December 2023 |
| A-MD1 | USD | 0.0220 | 29 December 2023 | 11 January 2024 |
| A-MD1 | USD | 0.0220 | 31 January 2024 | 12 February 2024 |
| A-MD1 | USD | 0.0220 | 29 February 2024 ² | 11 March 2024 ² |
| A (AUD Hgd)-MD1 | AUD | 0.0320 | 31 March 2023 | 11 April 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0320 | 28 April 2023 | 11 May 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0320 | 31 May 2023 | 12 June 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0320 | 30 June 2023 | 11 July 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0320 | 31 July 2023 | 11 August 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0180 | 31 August 2023 | 11 September 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0180 | 29 September 2023 | 11 October 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0180 | 31 October 2023 | 13 November 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0180 | 30 November 2023 | 11 December 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0180 | 29 December 2023 | 11 January 2024 |
| A (AUD Hgd)-MD1 | AUD | 0.0180 | 31 January 2024 | 12 February 2024 |
| A (AUD Hgd)-MD1 | AUD | 0.0180 | 29 February 2024 ² | 11 March 2024 ² |
| A (CAD Hgd)-MD1 | CAD | 0.0330 | 31 March 2023 | 11 April 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0330 | 28 April 2023 | 11 May 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0330 | 31 May 2023 | 12 June 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0330 | 30 June 2023 | 11 July 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0330 | 31 July 2023 | 11 August 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0190 | 31 August 2023 | 11 September 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0190 | 29 September 2023 | 11 October 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0190 | 31 October 2023 | 13 November 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0190 | 30 November 2023 | 11 December 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0190 | 29 December 2023 | 11 January 2024 |
| A (CAD Hgd)-MD1 | CAD | 0.0190 | 31 January 2024 | 12 February 2024 |
| A (CAD Hgd)-MD1 | CAD | 0.0190 | 29 February 2024 ² | 11 March 2024 ² |
| A (HKD)-MD1 | HKD | 0.4200 | 31 March 2023 | 11 April 2023 |
| A (HKD)-MD1 | HKD | 0.4200 | 28 April 2023 | 11 May 2023 |
| A (HKD)-MD1 | HKD | 0.4200 | 31 May 2023 | 12 June 2023 |
| A (HKD)-MD1 | HKD | 0.4200 | 30 June 2023 | 11 July 2023 |
| A (HKD)-MD1 | HKD | 0.4200 | 31 July 2023 | 11 August 2023 |
| A (HKD)-MD1 | HKD | 0.2750 | 31 August 2023 | 11 September 2023 |
| A (HKD)-MD1 | HKD | 0.2750 | 29 September 2023 | 11 October 2023 |
| A (HKD)-MD1 | HKD | 0.2750 | 31 October 2023 | 13 November 2023 |
| A (HKD)-MD1 | HKD | 0.2750 | 30 November 2023 | 11 December 2023 |
| A (HKD)-MD1 | HKD | 0.2750 | 29 December 2023 | 11 January 2024 |
| A (HKD)-MD1 | HKD | 0.2750 | 31 January 2024 | 12 February 2024 |
| A (HKD)-MD1 | HKD | 0.2750 | 29 February 2024 ² | 11 March 2024 ² |
| A (NZD Hgd)-MD1 | NZD | 0.0320 | 31 March 2023 | 11 April 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0320 | 28 April 2023 | 11 May 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0320 | 31 May 2023 | 12 June 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0320 | 30 June 2023 | 11 July 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0320 | 31 July 2023 | 11 August 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0180 | 31 August 2023 | 11 September 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0180 | 29 September 2023 | 11 October 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0180 | 31 October 2023 | 13 November 2023 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|---|----------|----------------------|-------------------------------|----------------------------|
| Invesco Asia Asset Allocation Fund (continued) | | | | |
| A (NZD Hgd)-MD1 | NZD | 0.0180 | 30 November 2023 | 11 December 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0180 | 29 December 2023 | 11 January 2024 |
| A (NZD Hgd)-MD1 | NZD | 0.0180 | 31 January 2024 | 12 February 2024 |
| A (NZD Hgd)-MD1 | NZD | 0.0180 | 29 February 2024 ² | 11 March 2024 ² |
| A-QD | USD | 0.0440 | 31 May 2023 | 12 June 2023 |
| A-QD | USD | 0.0566 | 31 August 2023 | 11 September 2023 |
| A-QD | USD | 0.0291 | 30 November 2023 | 11 December 2023 |
| A-QD | USD | 0.0305 | 29 February 2024 ² | 11 March 2024 ² |
| A (HKD)-QD | HKD | 0.3463 | 31 May 2023 | 12 June 2023 |
| A (HKD)-QD | HKD | 0.4455 | 31 August 2023 | 11 September 2023 |
| A (HKD)-QD | HKD | 0.2304 | 30 November 2023 | 11 December 2023 |
| A (HKD)-QD | HKD | 0.2395 | 29 February 2024 ² | 11 March 2024 ² |
| C-MD | USD | 0.0147 | 31 March 2023 | 11 April 2023 |
| C-MD | USD | 0.0114 | 28 April 2023 | 11 May 2023 |
| C-MD | USD | 0.0166 | 31 May 2023 | 12 June 2023 |
| C-MD | USD | 0.0204 | 30 June 2023 | 11 July 2023 |
| C-MD | USD | 0.0176 | 31 July 2023 | 11 August 2023 |
| C-MD | USD | 0.0135 | 31 August 2023 | 11 September 2023 |
| C-MD | USD | 0.0129 | 29 September 2023 | 11 October 2023 |
| C-MD | USD | 0.0087 | 31 October 2023 | 13 November 2023 |
| C-MD | USD | 0.0100 | 30 November 2023 | 11 December 2023 |
| C-MD | USD | 0.0159 | 29 December 2023 | 11 January 2024 |
| C-MD | USD | 0.0084 | 31 January 2024 | 12 February 2024 |
| C-MD | USD | 0.0082 | 29 February 2024 ² | 11 March 2024 ² |
| I-MD1 | USD | 0.0420 | 31 March 2023 | 11 April 2023 |
| I-MD1 | USD | 0.0420 | 28 April 2023 | 11 May 2023 |
| I-MD1 | USD | 0.0420 | 31 May 2023 | 12 June 2023 |
| I-MD1 | USD | 0.0420 | 30 June 2023 | 11 July 2023 |
| I-MD1 | USD | 0.0420 | 31 July 2023 | 11 August 2023 |
| I-MD1 | USD | 0.0330 | 31 August 2023 | 11 September 2023 |
| I-MD1 | USD | 0.0330 | 29 September 2023 | 11 October 2023 |
| I-MD1 | USD | 0.0330 | 31 October 2023 | 13 November 2023 |
| I-MD1 | USD | 0.0330 | 30 November 2023 | 11 December 2023 |
| I-MD1 | USD | 0.0330 | 29 December 2023 | 11 January 2024 |
| I-MD1 | USD | 0.0330 | 31 January 2024 | 12 February 2024 |
| I-MD1 | USD | 0.0330 | 29 February 2024 ² | 11 March 2024 ² |
| I (HKD)-MD1 | HKD | 0.4200 | 31 March 2023 | 11 April 2023 |
| I (HKD)-MD1 | HKD | 0.4200 | 28 April 2023 | 11 May 2023 |
| I (HKD)-MD1 | HKD | 0.4200 | 31 May 2023 | 12 June 2023 |
| I (HKD)-MD1 | HKD | 0.4200 | 30 June 2023 | 11 July 2023 |
| I (HKD)-MD1 | HKD | 0.4200 | 31 July 2023 | 11 August 2023 |
| I (HKD)-MD1 | HKD | 0.3330 | 31 August 2023 | 11 September 2023 |
| I (HKD)-MD1 | HKD | 0.3330 | 29 September 2023 | 11 October 2023 |
| I (HKD)-MD1 | HKD | 0.3330 | 31 October 2023 | 13 November 2023 |
| I (HKD)-MD1 | HKD | 0.3330 | 30 November 2023 | 11 December 2023 |
| I (HKD)-MD1 | HKD | 0.3330 | 29 December 2023 | 11 January 2024 |
| I (HKD)-MD1 | HKD | 0.3330 | 31 January 2024 | 12 February 2024 |
| I (HKD)-MD1 | HKD | 0.3330 | 29 February 2024 ² | 11 March 2024 ² |
| I (RMB Hgd)-MD1 | CNH | 0.5200 | 31 March 2023 | 11 April 2023 |
| I (RMB Hgd)-MD1 | CNH | 0.5200 | 28 April 2023 | 11 May 2023 |
| I (RMB Hgd)-MD1 | CNH | 0.5200 | 31 May 2023 | 12 June 2023 |
| I (RMB Hgd)-MD1 | CNH | 0.5200 | 30 June 2023 | 11 July 2023 |
| I (RMB Hgd)-MD1 | CNH | 0.5200 | 31 July 2023 | 11 August 2023 |
| I (RMB Hgd)-MD1 | CNH | 0.3190 | 31 August 2023 | 11 September 2023 |
| I (RMB Hgd)-MD1 | CNH | 0.3190 | 29 September 2023 | 11 October 2023 |
| I (RMB Hgd)-MD1 | CNH | 0.3190 | 31 October 2023 | 13 November 2023 |
| I (RMB Hgd)-MD1 | CNH | 0.3190 | 30 November 2023 | 11 December 2023 |
| I (RMB Hgd)-MD1 | CNH | 0.3190 | 29 December 2023 | 11 January 2024 |
| I (RMB Hgd)-MD1 | CNH | 0.3190 | 31 January 2024 | 12 February 2024 |
| I (RMB Hgd)-MD1 | CNH | 0.3190 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Global Income Fund | | | | |
| A-Gross-AD | EUR | 0.5130 | 29 February 2024 ² | 11 March 2024 ² |
| A-MD1 | EUR | 0.0001 ¹¹ | 29 February 2024 ² | 11 March 2024 ² |
| A (AUD Hgd)-MD1 | AUD | 0.0350 | 31 March 2023 | 11 April 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0350 | 28 April 2023 | 11 May 2023 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|---|----------|----------------------|-------------------------------|----------------------------|
| Invesco Global Income Fund (continued) | | | | |
| A (AUD Hgd)-MD1 | AUD | 0.0350 | 31 May 2023 | 12 June 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0350 | 30 June 2023 | 11 July 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0350 | 31 July 2023 | 11 August 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0410 | 31 August 2023 | 11 September 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0410 | 29 September 2023 | 11 October 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0410 | 31 October 2023 | 13 November 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0410 | 30 November 2023 | 11 December 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0410 | 29 December 2023 | 11 January 2024 |
| A (AUD Hgd)-MD1 | AUD | 0.0410 | 31 January 2024 | 12 February 2024 |
| A (AUD Hgd)-MD1 | AUD | 0.0410 | 29 February 2024 ² | 11 March 2024 ² |
| A (CZK Hgd)-Gross-AD | CZK | 18.004 ⁴ | 29 February 2024 ² | 11 March 2024 ² |
| A (GBP Hgd)-MD1 | GBP | 0.0001 ¹¹ | 29 February 2024 ² | 11 March 2024 ² |
| A (HKD Hgd)-MD1 | HKD | 0.0001 ¹¹ | 29 February 2024 ² | 11 March 2024 ² |
| A (RMB Hgd)-MD1 | CNH | 0.0001 ¹¹ | 29 February 2024 ² | 11 March 2024 ² |
| A (SGD Hgd)-MD1 | SGD | 0.0320 | 31 March 2023 | 11 April 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0320 | 28 April 2023 | 11 May 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0320 | 31 May 2023 | 12 June 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0320 | 30 June 2023 | 11 July 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0320 | 31 July 2023 | 11 August 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0420 | 31 August 2023 | 11 September 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0420 | 29 September 2023 | 11 October 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0420 | 31 October 2023 | 13 November 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0420 | 30 November 2023 | 11 December 2023 |
| A (SGD Hgd)-MD1 | SGD | 0.0420 | 29 December 2023 | 11 January 2024 |
| A (SGD Hgd)-MD1 | SGD | 0.0420 | 31 January 2024 | 12 February 2024 |
| A (SGD Hgd)-MD1 | SGD | 0.0420 | 29 February 2024 ² | 11 March 2024 ² |
| A (USD Hgd)-MD1 | USD | 0.0420 | 31 March 2023 | 11 April 2023 |
| A (USD Hgd)-MD1 | USD | 0.0420 | 28 April 2023 | 11 May 2023 |
| A (USD Hgd)-MD1 | USD | 0.0420 | 31 May 2023 | 12 June 2023 |
| A (USD Hgd)-MD1 | USD | 0.0420 | 30 June 2023 | 11 July 2023 |
| A (USD Hgd)-MD1 | USD | 0.0420 | 31 July 2023 | 11 August 2023 |
| A (USD Hgd)-MD1 | USD | 0.0420 | 31 August 2023 | 11 September 2023 |
| A (USD Hgd)-MD1 | USD | 0.0420 | 29 September 2023 | 11 October 2023 |
| A (USD Hgd)-MD1 | USD | 0.0420 | 31 October 2023 | 13 November 2023 |
| A (USD Hgd)-MD1 | USD | 0.0420 | 30 November 2023 | 11 December 2023 |
| A (USD Hgd)-MD1 | USD | 0.0420 | 29 December 2023 | 11 January 2024 |
| A (USD Hgd)-MD1 | USD | 0.0420 | 31 January 2024 | 12 February 2024 |
| A (USD Hgd)-MD1 | USD | 0.0420 | 29 February 2024 ² | 11 March 2024 ² |
| A-Gross-QD | EUR | 0.1556 | 31 May 2023 | 12 June 2023 |
| A-Gross-QD | EUR | 0.1302 | 31 August 2023 | 11 September 2023 |
| A-Gross-QD | EUR | 0.1114 | 30 November 2023 | 11 December 2023 |
| A-Gross-QD | EUR | 0.1068 | 29 February 2024 ² | 11 March 2024 ² |
| A (USD Hgd)-Gross-QD | USD | 0.1777 | 31 May 2023 | 12 June 2023 |
| A (USD Hgd)-Gross-QD | USD | 0.1509 | 31 August 2023 | 11 September 2023 |
| A (USD Hgd)-Gross-QD | USD | 0.1326 | 30 November 2023 | 11 December 2023 |
| A (USD Hgd)-Gross-QD | USD | 0.1256 | 29 February 2024 ² | 11 March 2024 ² |
| C (USD Hgd)-QD | USD | 0.1671 | 31 May 2023 | 12 June 2023 |
| C (USD Hgd)-QD | USD | 0.1369 | 31 August 2023 | 11 September 2023 |
| C (USD Hgd)-QD | USD | 0.1167 | 30 November 2023 | 11 December 2023 |
| C (USD Hgd)-QD | USD | 0.1083 | 29 February 2024 ² | 11 March 2024 ² |
| E-Gross-QD | EUR | 0.1492 | 31 May 2023 | 12 June 2023 |
| E-Gross-QD | EUR | 0.1247 | 31 August 2023 | 11 September 2023 |
| E-Gross-QD | EUR | 0.1065 | 30 November 2023 | 11 December 2023 |
| E-Gross-QD | EUR | 0.1020 | 29 February 2024 ² | 11 March 2024 ² |
| I-Gross-QD | EUR | 0.1630 | 31 May 2023 | 12 June 2023 |
| I-Gross-QD | EUR | 0.1370 | 31 August 2023 | 11 September 2023 |
| I-Gross-QD | EUR | 0.1175 | 30 November 2023 | 11 December 2023 |
| I-Gross-QD | EUR | 0.1131 | 29 February 2024 ² | 11 March 2024 ² |
| R-Gross-QD | EUR | 0.1467 | 31 May 2023 | 12 June 2023 |
| R-Gross-QD | EUR | 0.1225 | 31 August 2023 | 11 September 2023 |
| R-Gross-QD | EUR | 0.1046 | 30 November 2023 | 11 December 2023 |
| R-Gross-QD | EUR | 0.1001 | 29 February 2024 ² | 11 March 2024 ² |
| S-Gross-QD | EUR | 0.1617 | 31 May 2023 | 12 June 2023 |
| S-Gross-QD | EUR | 0.1356 | 31 August 2023 | 11 September 2023 |
| S-Gross-QD | EUR | 0.1163 | 30 November 2023 | 11 December 2023 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|---|----------|-------------------|-------------------------------|----------------------------|
| Invesco Global Income Fund (continued) | | | | |
| S-Gross-QD | EUR | 0.1118 | 29 February 2024 ² | 11 March 2024 ² |
| Z-Gross-AD | EUR | 0.5464 | 29 February 2024 ² | 11 March 2024 ² |
| Z (AUD Hgd)-MD1 | AUD | 0.0350 | 31 March 2023 | 11 April 2023 |
| Z (AUD Hgd)-MD1 | AUD | 0.0350 | 28 April 2023 | 11 May 2023 |
| Z (AUD Hgd)-MD1 | AUD | 0.0350 | 31 May 2023 | 12 June 2023 |
| Z (AUD Hgd)-MD1 | AUD | 0.0350 | 30 June 2023 | 11 July 2023 |
| Z (AUD Hgd)-MD1 | AUD | 0.0350 | 31 July 2023 | 11 August 2023 |
| Z (AUD Hgd)-MD1 | AUD | 0.0420 | 31 August 2023 | 11 September 2023 |
| Z (AUD Hgd)-MD1 | AUD | 0.0420 | 29 September 2023 | 11 October 2023 |
| Z (AUD Hgd)-MD1 | AUD | 0.0420 | 31 October 2023 | 13 November 2023 |
| Z (AUD Hgd)-MD1 | AUD | 0.0420 | 30 November 2023 | 11 December 2023 |
| Z (AUD Hgd)-MD1 | AUD | 0.0420 | 29 December 2023 | 11 January 2024 |
| Z (AUD Hgd)-MD1 | AUD | 0.0420 | 31 January 2024 | 12 February 2024 |
| Z (AUD Hgd)-MD1 | AUD | 0.0420 | 29 February 2024 ² | 11 March 2024 ² |
| Z (SGD Hgd)-MD1 | SGD | 0.0320 | 31 March 2023 | 11 April 2023 |
| Z (SGD Hgd)-MD1 | SGD | 0.0320 | 28 April 2023 | 11 May 2023 |
| Z (SGD Hgd)-MD1 | SGD | 0.0320 | 31 May 2023 | 12 June 2023 |
| Z (SGD Hgd)-MD1 | SGD | 0.0320 | 30 June 2023 | 11 July 2023 |
| Z (SGD Hgd)-MD1 | SGD | 0.0320 | 31 July 2023 | 11 August 2023 |
| Z (SGD Hgd)-MD1 | SGD | 0.0430 | 31 August 2023 | 11 September 2023 |
| Z (SGD Hgd)-MD1 | SGD | 0.0430 | 29 September 2023 | 11 October 2023 |
| Z (SGD Hgd)-MD1 | SGD | 0.0430 | 31 October 2023 | 13 November 2023 |
| Z (SGD Hgd)-MD1 | SGD | 0.0430 | 30 November 2023 | 11 December 2023 |
| Z (SGD Hgd)-MD1 | SGD | 0.0430 | 29 December 2023 | 11 January 2024 |
| Z (SGD Hgd)-MD1 | SGD | 0.0430 | 31 January 2024 | 12 February 2024 |
| Z (SGD Hgd)-MD1 | SGD | 0.0430 | 29 February 2024 ² | 11 March 2024 ² |
| Z (USD Hgd)-MD1 | USD | 0.0420 | 31 March 2023 | 11 April 2023 |
| Z (USD Hgd)-MD1 | USD | 0.0420 | 28 April 2023 | 11 May 2023 |
| Z (USD Hgd)-MD1 | USD | 0.0420 | 31 May 2023 | 12 June 2023 |
| Z (USD Hgd)-MD1 | USD | 0.0420 | 30 June 2023 | 11 July 2023 |
| Z (USD Hgd)-MD1 | USD | 0.0420 | 31 July 2023 | 11 August 2023 |
| Z (USD Hgd)-MD1 | USD | 0.0430 | 31 August 2023 | 11 September 2023 |
| Z (USD Hgd)-MD1 | USD | 0.0430 | 29 September 2023 | 11 October 2023 |
| Z (USD Hgd)-MD1 | USD | 0.0430 | 31 October 2023 | 13 November 2023 |
| Z (USD Hgd)-MD1 | USD | 0.0430 | 30 November 2023 | 11 December 2023 |
| Z (USD Hgd)-MD1 | USD | 0.0430 | 29 December 2023 | 11 January 2024 |
| Z (USD Hgd)-MD1 | USD | 0.0430 | 31 January 2024 | 12 February 2024 |
| Z (USD Hgd)-MD1 | USD | 0.0430 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Pan European High Income Fund | | | | |
| A-AD | EUR | 0.5545 | 29 February 2024 ² | 11 March 2024 ² |
| A-MD1 | EUR | 0.0410 | 31 March 2023 | 11 April 2023 |
| A-MD1 | EUR | 0.0410 | 28 April 2023 | 11 May 2023 |
| A-MD1 | EUR | 0.0410 | 31 May 2023 | 12 June 2023 |
| A-MD1 | EUR | 0.0410 | 30 June 2023 | 11 July 2023 |
| A-MD1 | EUR | 0.0410 | 31 July 2023 | 11 August 2023 |
| A-MD1 | EUR | 0.0320 | 31 August 2023 | 11 September 2023 |
| A-MD1 | EUR | 0.0320 | 29 September 2023 | 11 October 2023 |
| A-MD1 | EUR | 0.0320 | 31 October 2023 | 13 November 2023 |
| A-MD1 | EUR | 0.0320 | 30 November 2023 | 11 December 2023 |
| A-MD1 | EUR | 0.0320 | 29 December 2023 | 11 January 2024 |
| A-MD1 | EUR | 0.0320 | 31 January 2024 | 12 February 2024 |
| A-MD1 | EUR | 0.0320 | 29 February 2024 ² | 11 March 2024 ² |
| A (AUD Hgd)-MD1 | AUD | 0.0380 | 31 March 2023 | 11 April 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0380 | 28 April 2023 | 11 May 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0380 | 31 May 2023 | 12 June 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0380 | 30 June 2023 | 11 July 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0380 | 31 July 2023 | 11 August 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0330 | 31 August 2023 | 11 September 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0330 | 29 September 2023 | 11 October 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0330 | 31 October 2023 | 13 November 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0330 | 30 November 2023 | 11 December 2023 |
| A (AUD Hgd)-MD1 | AUD | 0.0330 | 29 December 2023 | 11 January 2024 |
| A (AUD Hgd)-MD1 | AUD | 0.0330 | 31 January 2024 | 12 February 2024 |
| A (AUD Hgd)-MD1 | AUD | 0.0330 | 29 February 2024 ² | 11 March 2024 ² |
| A (CAD Hgd)-MD1 | CAD | 0.0390 | 31 March 2023 | 11 April 2023 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|--|----------|-------------------|-------------------------------|----------------------------|
| Invesco Pan European High Income Fund (continued) | | | | |
| A (CAD Hgd)-MD1 | CAD | 0.0390 | 28 April 2023 | 11 May 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0390 | 31 May 2023 | 12 June 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0390 | 30 June 2023 | 11 July 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0390 | 31 July 2023 | 11 August 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0340 | 31 August 2023 | 11 September 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0340 | 29 September 2023 | 11 October 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0340 | 31 October 2023 | 13 November 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0340 | 30 November 2023 | 11 December 2023 |
| A (CAD Hgd)-MD1 | CAD | 0.0340 | 29 December 2023 | 11 January 2024 |
| A (CAD Hgd)-MD1 | CAD | 0.0340 | 31 January 2024 | 12 February 2024 |
| A (CAD Hgd)-MD1 | CAD | 0.0340 | 29 February 2024 ² | 11 March 2024 ² |
| A (HKD Hgd)-MD1 | HKD | 0.3830 | 31 March 2023 | 11 April 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.3830 | 28 April 2023 | 11 May 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.3830 | 31 May 2023 | 12 June 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.3830 | 30 June 2023 | 11 July 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.3830 | 31 July 2023 | 11 August 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.3350 | 31 August 2023 | 11 September 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.3350 | 29 September 2023 | 11 October 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.3350 | 31 October 2023 | 13 November 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.3350 | 30 November 2023 | 11 December 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.3350 | 29 December 2023 | 11 January 2024 |
| A (HKD Hgd)-MD1 | HKD | 0.3350 | 31 January 2024 | 12 February 2024 |
| A (HKD Hgd)-MD1 | HKD | 0.3350 | 29 February 2024 ² | 11 March 2024 ² |
| A (NZD Hgd)-MD1 | NZD | 0.0380 | 31 March 2023 | 11 April 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0380 | 28 April 2023 | 11 May 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0380 | 31 May 2023 | 12 June 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0380 | 30 June 2023 | 11 July 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0380 | 31 July 2023 | 11 August 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0330 | 31 August 2023 | 11 September 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0330 | 29 September 2023 | 11 October 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0330 | 31 October 2023 | 13 November 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0330 | 30 November 2023 | 11 December 2023 |
| A (NZD Hgd)-MD1 | NZD | 0.0330 | 29 December 2023 | 11 January 2024 |
| A (NZD Hgd)-MD1 | NZD | 0.0330 | 31 January 2024 | 12 February 2024 |
| A (NZD Hgd)-MD1 | NZD | 0.0330 | 29 February 2024 ² | 11 March 2024 ² |
| A (USD Hgd)-MD1 | USD | 0.0410 | 31 March 2023 | 11 April 2023 |
| A (USD Hgd)-MD1 | USD | 0.0410 | 28 April 2023 | 11 May 2023 |
| A (USD Hgd)-MD1 | USD | 0.0410 | 31 May 2023 | 12 June 2023 |
| A (USD Hgd)-MD1 | USD | 0.0410 | 30 June 2023 | 11 July 2023 |
| A (USD Hgd)-MD1 | USD | 0.0410 | 31 July 2023 | 11 August 2023 |
| A (USD Hgd)-MD1 | USD | 0.0360 | 31 August 2023 | 11 September 2023 |
| A (USD Hgd)-MD1 | USD | 0.0360 | 29 September 2023 | 11 October 2023 |
| A (USD Hgd)-MD1 | USD | 0.0360 | 31 October 2023 | 13 November 2023 |
| A (USD Hgd)-MD1 | USD | 0.0360 | 30 November 2023 | 11 December 2023 |
| A (USD Hgd)-MD1 | USD | 0.0360 | 29 December 2023 | 11 January 2024 |
| A (USD Hgd)-MD1 | USD | 0.0360 | 31 January 2024 | 12 February 2024 |
| A (USD Hgd)-MD1 | USD | 0.0360 | 29 February 2024 ² | 11 March 2024 ² |
| A-QD | EUR | 0.1878 | 31 May 2023 | 12 June 2023 |
| A-QD | EUR | 0.1456 | 31 August 2023 | 11 September 2023 |
| A-QD | EUR | 0.1149 | 30 November 2023 | 11 December 2023 |
| A-QD | EUR | 0.1268 | 29 February 2024 ² | 11 March 2024 ² |
| A-Gross-QD | EUR | 0.1544 | 31 May 2023 | 12 June 2023 |
| A-Gross-QD | EUR | 0.1253 | 31 August 2023 | 11 September 2023 |
| A-Gross-QD | EUR | 0.1063 | 30 November 2023 | 11 December 2023 |
| A-Gross-QD | EUR | 0.1146 | 29 February 2024 ² | 11 March 2024 ² |
| C (CHF Hgd)-Gross-AD | CHF | 0.5018 | 29 February 2024 ² | 11 March 2024 ² |
| C-Gross-QD | EUR | 0.1541 | 31 May 2023 | 12 June 2023 |
| C-Gross-QD | EUR | 0.1253 | 31 August 2023 | 11 September 2023 |
| C-Gross-QD | EUR | 0.1064 | 30 November 2023 | 11 December 2023 |
| C-Gross-QD | EUR | 0.1149 | 29 February 2024 ² | 11 March 2024 ² |
| I-MD | EUR | 0.0519 | 31 March 2023 | 11 April 2023 |
| I-MD | EUR | 0.0609 | 28 April 2023 | 11 May 2023 |
| I-MD | EUR | 0.0724 | 31 May 2023 | 12 June 2023 |
| I-MD | EUR | 0.0543 | 30 June 2023 | 11 July 2023 |
| I-MD | EUR | 0.0506 | 31 July 2023 | 11 August 2023 |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|--|----------|----------------------|-------------------------------|----------------------------|
| Invesco Pan European High Income Fund (continued) | | | | |
| I-MD | EUR | 0.0460 | 31 August 2023 | 11 September 2023 |
| I-MD | EUR | 0.0416 | 29 September 2023 | 11 October 2023 |
| I-MD | EUR | 0.0489 | 31 October 2023 | 13 November 2023 |
| I-MD | EUR | 0.0380 | 30 November 2023 | 11 December 2023 |
| I-MD | EUR | 0.0408 | 29 December 2023 | 11 January 2024 |
| I-MD | EUR | 0.0505 | 31 January 2024 | 12 February 2024 |
| I-MD | EUR | 0.0477 | 29 February 2024 ² | 11 March 2024 ² |
| Z-AD | EUR | 0.5559 | 29 February 2024 ² | 11 March 2024 ² |
| Z (GBP Hgd)-AD | GBP | 0.5560 | 29 February 2024 ² | 11 March 2024 ² |
| Z-QD | EUR | 0.1451 | 31 May 2023 | 12 June 2023 |
| Z-QD | EUR | 0.1146 | 31 August 2023 | 11 September 2023 |
| Z-QD | EUR | 0.0950 | 30 November 2023 | 11 December 2023 |
| Z-QD | EUR | 0.1035 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Sustainable Allocation Fund | | | | |
| A-AD | EUR | 0.1157 | 29 February 2024 ² | 11 March 2024 ² |
| A-MD1 | EUR | 0.0250 | 31 March 2023 | 11 April 2023 |
| A-MD1 | EUR | 0.0250 | 28 April 2023 | 11 May 2023 |
| A-MD1 | EUR | 0.0250 | 31 May 2023 | 12 June 2023 |
| A-MD1 | EUR | 0.0250 | 30 June 2023 | 11 July 2023 |
| A-MD1 | EUR | 0.0250 | 31 July 2023 | 11 August 2023 |
| A-MD1 | EUR | 0.0230 | 31 August 2023 | 11 September 2023 |
| A-MD1 | EUR | 0.0230 | 29 September 2023 | 11 October 2023 |
| A-MD1 | EUR | 0.0230 | 31 October 2023 | 13 November 2023 |
| A-MD1 | EUR | 0.0230 | 30 November 2023 | 11 December 2023 |
| A-MD1 | EUR | 0.0230 | 29 December 2023 | 11 January 2024 |
| A-MD1 | EUR | 0.0230 | 31 January 2024 | 12 February 2024 |
| A-MD1 | EUR | 0.0230 | 29 February 2024 ² | 11 March 2024 ² |
| A (HKD Hgd)-MD1 | HKD | 0.3100 | 31 March 2023 | 11 April 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.3100 | 28 April 2023 | 11 May 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.3100 | 31 May 2023 | 12 June 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.3100 | 30 June 2023 | 11 July 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.3100 | 31 July 2023 | 11 August 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.2280 | 31 August 2023 | 11 September 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.2280 | 29 September 2023 | 11 October 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.2280 | 31 October 2023 | 13 November 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.2280 | 30 November 2023 | 11 December 2023 |
| A (HKD Hgd)-MD1 | HKD | 0.2280 | 29 December 2023 | 11 January 2024 |
| A (HKD Hgd)-MD1 | HKD | 0.2280 | 31 January 2024 | 12 February 2024 |
| A (HKD Hgd)-MD1 | HKD | 0.2280 | 29 February 2024 ² | 11 March 2024 ² |
| A (USD Hgd)-MD1 | USD | 0.0310 | 31 March 2023 | 11 April 2023 |
| A (USD Hgd)-MD1 | USD | 0.0310 | 28 April 2023 | 11 May 2023 |
| A (USD Hgd)-MD1 | USD | 0.0310 | 31 May 2023 | 12 June 2023 |
| A (USD Hgd)-MD1 | USD | 0.0310 | 30 June 2023 | 11 July 2023 |
| A (USD Hgd)-MD1 | USD | 0.0310 | 31 July 2023 | 11 August 2023 |
| A (USD Hgd)-MD1 | USD | 0.0230 | 31 August 2023 | 11 September 2023 |
| A (USD Hgd)-MD1 | USD | 0.0230 | 29 September 2023 | 11 October 2023 |
| A (USD Hgd)-MD1 | USD | 0.0230 | 31 October 2023 | 13 November 2023 |
| A (USD Hgd)-MD1 | USD | 0.0230 | 30 November 2023 | 11 December 2023 |
| A (USD Hgd)-MD1 | USD | 0.0230 | 29 December 2023 | 11 January 2024 |
| A (USD Hgd)-MD1 | USD | 0.0230 | 31 January 2024 | 12 February 2024 |
| A (USD Hgd)-MD1 | USD | 0.0230 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Sustainable Global Income Fund | | | | |
| A-AD | EUR | 0.3072 | 29 February 2024 ² | 11 March 2024 ² |
| A-Gross-QD | EUR | 0.1269 | 31 May 2023 | 12 June 2023 |
| A-Gross-QD | EUR | 0.1263 | 31 August 2023 | 11 September 2023 |
| A-Gross-QD | EUR | 0.1088 | 30 November 2023 | 11 December 2023 |
| A-Gross-QD | EUR | 0.1017 | 29 February 2024 ² | 11 March 2024 ² |
| A (USD)-AD | USD | 0.3056 | 29 February 2024 ² | 11 March 2024 ² |
| I (CAD Hgd)-AD | CAD | 0.1058 ¹⁰ | 29 February 2024 ² | 11 March 2024 ² |
| Z-AD | EUR | 0.0834 ¹⁰ | 29 February 2024 ² | 11 March 2024 ² |
| Z-Gross-AD | EUR | 0.4745 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Balanced-Risk Allocation Fund | | | | |
| I AUD HGD AD | AUD | 0.1370 | 29 February 2024 ² | 11 March 2024 ² |
| A-AD | EUR | 0.0000 ³ | 29 February 2024 ² | 11 March 2024 ² |
| Z-AD | EUR | 0.0607 | 29 February 2024 ² | 11 March 2024 ² |

Notes to the Financial Statements (continued)

7. Dividends (continued)

| Sub-fund Type of Share | Currency | Distribution Rate | Record Date | Distribution Pay Date |
|--|----------|---------------------|-------------------------------|----------------------------|
| Invesco Balanced-Risk Allocation 12% Fund (formerly Invesco Macro Allocation Strategy Fund) | | | | |
| A-AD | EUR | 0.0000 ³ | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Balanced-Risk Select Fund | | | | |
| A-AD | EUR | 0.0000 ³ | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Global Targeted Returns Fund | | | | |
| A-AD | EUR | 0.3576 | 29 February 2024 ² | 11 March 2024 ² |
| I (CAD Hgd)-AD | CAD | 0.0000 ³ | 29 February 2024 ² | 11 March 2024 ² |
| Z-AD | EUR | 0.3803 | 29 February 2024 ² | 11 March 2024 ² |
| Invesco Fixed Maturity Global Debt 2024 Fund¹ | | | | |
| A-MD1 | USD | 0.0320 | 31 March 2023 | 11 April 2023 |
| A-MD1 | USD | 0.0320 | 28 April 2023 | 11 May 2023 |
| A-MD1 | USD | 0.0320 | 31 May 2023 | 12 June 2023 |

- AD = Annual Distribution
- MD = Monthly Distribution
- QD = Quarterly Distribution
- SD = Semi-Annual Distribution

¹Effective 30 June 2023, Invesco Fixed Maturity Global Debt 2024 Fund was put into liquidation.

²Distributions with a record date 29 February 2024 and pay date of 11 March 2024 have not been reflected in the Financial Statements. These distributions impact the NAVs calculated on 1 March 2024.

³There was no available income on the share class to distribute.

⁴Effective 26 April 2023, share class launched. Distributions will be calculated from May 2023 onwards.

⁵Effective 28 June 2023, share class launched. Distributions will be calculated from July 2023 onwards.

⁶Effective 30 August 2023, share class launched. Distributions will be calculated from September 2023 onwards.

⁷Effective 25 October 2023, share class launched. Distributions will be calculated from November 2023 onwards.

⁸Effective 9 October 2023, Invesco Global Thematic Innovation Equity Fund was put into liquidation.

⁹The share class liquidated during the period, no available income to distribute.

¹⁰Effective 29 November 2023, share class launched. Distributions will be calculated from December 2023 onwards.

¹¹Effective 21 February 2024, share class launched. Distributions will be calculated from March 2024 onwards.

¹²Effective 29 March 2023, share class launched. Distributions will be calculated from April 2023 onwards.

¹³Effective 30 August 2023, share class closed.

¹⁴Effective 19 January 2024, a special distribution was declared for Invesco Continental European Equity Fund prior to its merger with Invesco Pan European Focus Equity Fund.

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts

Forward Foreign Exchange Contracts open at 29 February 2024 were as follows:

| Invesco Developed Small and Mid-Cap Equity Fund Details of Forward Foreign Exchange Contracts | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|--|-----------|-----|---------|-----------|-----|--------------|----------------------------------|---------------|
| Buy | 2,519,052 | EUR | to Sell | 2,719,016 | USD | BNY Mellon | 12,000 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 12,000 | |
| Buy | 65,677 | USD | to Sell | 60,929 | EUR | BNY Mellon | (378) | 15/03/2024 |
| Buy | 1,798 | EUR | to Sell | 1,953 | USD | BNY Mellon | (3) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (381) | |
| Total net unrealised gain on open forward foreign exchange contracts | | | | | | | 11,619 | |

| Invesco Developing Markets Equity Fund Details of Forward Foreign Exchange Contracts | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|---|--------|-----|---------|---------|-----|--------------|----------------------------------|---------------|
| Buy | 45 | USD | to Sell | 39 | CHF | BNY Mellon | – | 15/03/2024 |
| Buy | 22 | USD | to Sell | 17 | GBP | BNY Mellon | – | 15/03/2024 |
| Buy | 71 | CHF | to Sell | 81 | USD | BNY Mellon | – | 15/03/2024 |
| Buy | 1,099 | USD | to Sell | 1,013 | EUR | BNY Mellon | 1 | 15/03/2024 |
| Buy | 1,651 | GBP | to Sell | 2,086 | USD | BNY Mellon | 3 | 15/03/2024 |
| Buy | 95,944 | EUR | to Sell | 103,562 | USD | BNY Mellon | 456 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 460 | |
| Buy | 3,524 | CHF | to Sell | 4,040 | USD | BNY Mellon | (29) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (29) | |
| Total net unrealised gain on open forward foreign exchange contracts | | | | | | | 431 | |

| Invesco Global Equity Income Fund Details of Forward Foreign Exchange Contracts | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|--|-----------|-----|---------|-----------|-----|--------------|----------------------------------|---------------|
| Buy | 15,251 | CNH | to Sell | 2,116 | USD | BNY Mellon | 2 | 15/03/2024 |
| Buy | 17,493 | USD | to Sell | 26,750 | AUD | BNY Mellon | 100 | 15/03/2024 |
| Buy | 89,255 | USD | to Sell | 82,172 | EUR | BNY Mellon | 169 | 15/03/2024 |
| Buy | 5,280,035 | EUR | to Sell | 5,698,953 | USD | BNY Mellon | 25,367 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 25,638 | |
| Buy | 4,049,149 | AUD | to Sell | 2,640,403 | USD | BNY Mellon | (7,731) | 15/03/2024 |
| Buy | 15,963 | USD | to Sell | 14,796 | EUR | BNY Mellon | (78) | 15/03/2024 |
| Buy | 26,566 | EUR | to Sell | 28,862 | USD | BNY Mellon | (61) | 15/03/2024 |
| Buy | 346 | CNH | to Sell | 48 | USD | BNY Mellon | – | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (7,870) | |
| Total net unrealised gain on open forward foreign exchange contracts | | | | | | | 17,768 | |

| Invesco Global Equity Income Advantage Fund Details of Forward Foreign Exchange Contracts | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|--|--------|-----|---------|-------|-----|--------------|----------------------------------|---------------|
| Buy | 2,919 | SGD | to Sell | 2,170 | USD | BNY Mellon | 1 | 15/03/2024 |
| Buy | 15,619 | CNH | to Sell | 2,167 | USD | BNY Mellon | 2 | 15/03/2024 |
| Buy | 1,577 | GBP | to Sell | 1,990 | USD | BNY Mellon | 5 | 15/03/2024 |
| Buy | 3,875 | EUR | to Sell | 4,186 | USD | BNY Mellon | 16 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 24 | |
| Buy | 3,080 | AUD | to Sell | 2,020 | USD | BNY Mellon | (17) | 15/03/2024 |
| Buy | 190 | CNH | to Sell | 26 | USD | BNY Mellon | – | 15/03/2024 |
| Buy | 54 | SGD | to Sell | 40 | USD | BNY Mellon | – | 15/03/2024 |
| Buy | 21 | GBP | to Sell | 27 | USD | BNY Mellon | – | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (17) | |
| Total net unrealised gain on open forward foreign exchange contracts | | | | | | | 7 | |

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts (continued)

Invesco Global Focus Equity Fund

Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|--|------------|-----|---------|------------|-----|--------------|----------------------------|---------------|
| Buy | 72 | USD | to Sell | 63 | CHF | BNY Mellon | – | 15/03/2024 |
| Buy | 79 | CHF | to Sell | 90 | USD | BNY Mellon | – | 15/03/2024 |
| Buy | 1,907 | GBP | to Sell | 2,409 | USD | BNY Mellon | 4 | 15/03/2024 |
| Buy | 25,612 | USD | to Sell | 23,574 | EUR | BNY Mellon | 54 | 15/03/2024 |
| Buy | 10,897,544 | EUR | to Sell | 11,762,008 | USD | BNY Mellon | 52,504 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 52,562 | |

| | | | | | | | | |
|-----|---------|-----|---------|---------|-----|------------|---------|------------|
| Buy | 486,584 | USD | to Sell | 450,962 | EUR | BNY Mellon | (2,324) | 15/03/2024 |
| Buy | 127,764 | EUR | to Sell | 138,804 | USD | BNY Mellon | (289) | 15/03/2024 |
| Buy | 4,087 | CHF | to Sell | 4,685 | USD | BNY Mellon | (33) | 15/03/2024 |
| Buy | 59 | USD | to Sell | 47 | GBP | BNY Mellon | – | 15/03/2024 |
| Buy | 52 | USD | to Sell | 45 | CHF | BNY Mellon | – | 15/03/2024 |

Total unrealised loss on open forward foreign exchange contracts (2,646)

Total net unrealised gain on open forward foreign exchange contracts 49,916

Invesco Global Small Cap Equity Fund

Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain USD | Maturity Date |
|-----|-------|-----|---------|-------|-----|--------------|---------------------|---------------|
| Buy | 2,007 | EUR | to Sell | 2,167 | USD | BNY Mellon | 10 | 15/03/2024 |

Total unrealised gain on open forward foreign exchange contracts 10

Total unrealised gain on open forward foreign exchange contracts 10

Invesco Sustainable Global Structured Equity Fund

Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|-----|-------------|-----|---------|-------------|-----|--------------|----------------------------|---------------|
| Buy | 16,699 | USD | to Sell | 15,376 | EUR | BNY Mellon | 28 | 15/03/2024 |
| Buy | 323,293 | USD | to Sell | 255,000 | GBP | BNY Mellon | 673 | 15/03/2024 |
| Buy | 26,061,010 | EUR | to Sell | 28,130,497 | USD | BNY Mellon | 123,402 | 15/03/2024 |
| Buy | 135,849,368 | GBP | to Sell | 171,592,165 | USD | BNY Mellon | 281,331 | 15/03/2024 |

Total unrealised gain on open forward foreign exchange contracts 405,434

| | | | | | | | | |
|-----|---------|-----|---------|---------|-----|------------|---------|------------|
| Buy | 465,113 | USD | to Sell | 369,000 | GBP | BNY Mellon | (1,737) | 15/03/2024 |
| Buy | 300,942 | USD | to Sell | 278,674 | EUR | BNY Mellon | (1,180) | 15/03/2024 |
| Buy | 4,047 | EUR | to Sell | 4,397 | USD | BNY Mellon | (9) | 15/03/2024 |
| Buy | 2,000 | GBP | to Sell | 2,531 | USD | BNY Mellon | (1) | 15/03/2024 |

Total unrealised loss on open forward foreign exchange contracts (2,927)

Total net unrealised gain on open forward foreign exchange contracts 402,507

Invesco Sustainable US Structured Equity Fund

Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain USD | Maturity Date |
|-----|-----------|-----|---------|-----------|-----|--------------|---------------------|---------------|
| Buy | 15,028 | USD | to Sell | 13,839 | EUR | BNY Mellon | 25 | 15/03/2024 |
| Buy | 1,088,931 | EUR | to Sell | 1,175,416 | USD | BNY Mellon | 5,142 | 15/03/2024 |

Total unrealised gain on open forward foreign exchange contracts 5,167

Total unrealised gain on open forward foreign exchange contracts 5,167

Invesco US Value Equity Fund

Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|-----|-----------|-----|---------|-----------|-----|--------------------------------------|----------------------------|---------------|
| Buy | 3,469 | GBP | to Sell | 4,382 | USD | BNY Mellon | 7 | 15/03/2024 |
| Buy | 46,115 | USD | to Sell | 42,460 | EUR | Deutsche Bank | 69 | 22/03/2024 |
| Buy | 42,452 | USD | to Sell | 57,322 | CAD | Deutsche Bank | 242 | 22/03/2024 |
| Buy | 1,563,943 | USD | to Sell | 2,112,756 | CAD | Royal Bank of Canada (London Branch) | 8,144 | 22/03/2024 |

Total unrealised gain on open forward foreign exchange contracts 8,462

| | | | | | | | | |
|-----|-----------|-----|---------|-----------|-----|---------------|---------|------------|
| Buy | 1,409,760 | USD | to Sell | 1,301,653 | EUR | CIBC | (1,834) | 22/03/2024 |
| Buy | 77,944 | CAD | to Sell | 57,631 | USD | Deutsche Bank | (235) | 22/03/2024 |
| Buy | 1,302,231 | USD | to Sell | 1,029,360 | GBP | CIBC | (152) | 22/03/2024 |
| Buy | 24,987 | GBP | to Sell | 31,694 | USD | Deutsche Bank | (79) | 22/03/2024 |
| Buy | 60,711 | EUR | to Sell | 65,903 | USD | Deutsche Bank | (65) | 22/03/2024 |

Total unrealised loss on open forward foreign exchange contracts (2,365)

Total net unrealised gain on open forward foreign exchange contracts 6,097

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts (continued)

Invesco Continental European Small Cap Equity Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|---|------------|-----|---------|------------|-----|--------------|----------------------------------|---------------|
| Buy | 42,671 | USD | to Sell | 39,290 | EUR | BNY Mellon | 69 | 15/03/2024 |
| Buy | 600,127 | EUR | to Sell | 648,507 | USD | BNY Mellon | 1,953 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 2,022 | |
| Buy | 44,403,099 | USD | to Sell | 41,141,239 | EUR | BNY Mellon | (184,429) | 15/03/2024 |
| Buy | 278,459 | EUR | to Sell | 302,494 | USD | BNY Mellon | (557) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (184,986) | |
| Total net unrealised loss on open forward foreign exchange contracts | | | | | | | (182,964) | |

Invesco Euro Equity Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|---|------------|-----|---------|------------|-----|--------------|----------------------------------|---------------|
| Buy | 2,380 | EUR | to Sell | 2,036 | GBP | BNY Mellon | 4 | 15/03/2024 |
| Buy | 149,040 | CZK | to Sell | 5,855 | EUR | BNY Mellon | 18 | 15/03/2024 |
| Buy | 29,039 | GBP | to Sell | 33,828 | EUR | BNY Mellon | 61 | 15/03/2024 |
| Buy | 126,443 | USD | to Sell | 116,382 | EUR | BNY Mellon | 248 | 15/03/2024 |
| Buy | 129,117 | EUR | to Sell | 122,752 | CHF | BNY Mellon | 257 | 15/03/2024 |
| Buy | 271,220 | EUR | to Sell | 290,804 | USD | BNY Mellon | 2,986 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 3,574 | |
| Buy | 13,612,432 | USD | to Sell | 12,612,052 | EUR | BNY Mellon | (56,131) | 15/03/2024 |
| Buy | 4,560,333 | CHF | to Sell | 4,841,525 | EUR | BNY Mellon | (54,292) | 15/03/2024 |
| Buy | 2,638,959 | GBP | to Sell | 3,088,005 | EUR | BNY Mellon | (8,386) | 15/03/2024 |
| Buy | 11,745,683 | CZK | to Sell | 464,597 | EUR | BNY Mellon | (1,791) | 15/03/2024 |
| Buy | 753 | EUR | to Sell | 818 | USD | BNY Mellon | (2) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (120,602) | |
| Total net unrealised loss on open forward foreign exchange contracts | | | | | | | (117,028) | |

Invesco Pan European Equity Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|---|------------|-----|---------|------------|-----|--------------|----------------------------------|---------------|
| Buy | 23,937 | USD | to Sell | 22,034 | EUR | BNY Mellon | 45 | 15/03/2024 |
| Buy | 691,461 | EUR | to Sell | 748,007 | USD | BNY Mellon | 1,509 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 1,554 | |
| Buy | 22,855,043 | USD | to Sell | 21,175,588 | EUR | BNY Mellon | (94,409) | 15/03/2024 |
| Buy | 83,604 | CHF | to Sell | 88,758 | EUR | BNY Mellon | (995) | 15/03/2024 |
| Buy | 60,721 | EUR | to Sell | 65,970 | USD | BNY Mellon | (130) | 15/03/2024 |
| Buy | 16,571 | HKD | to Sell | 1,965 | EUR | BNY Mellon | (11) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (95,545) | |
| Total net unrealised loss on open forward foreign exchange contracts | | | | | | | (93,991) | |

Invesco Pan European Equity Income Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|---|---------|-----|---------|---------|-----|--------------|----------------------------------|---------------|
| Buy | 1,655 | EUR | to Sell | 1,779 | USD | BNY Mellon | 14 | 15/03/2024 |
| Buy | 46,424 | EUR | to Sell | 76,553 | AUD | BNY Mellon | 514 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 528 | |
| Buy | 703,576 | NZD | to Sell | 399,983 | EUR | BNY Mellon | (5,248) | 15/03/2024 |
| Buy | 612,548 | USD | to Sell | 567,530 | EUR | BNY Mellon | (2,524) | 15/03/2024 |
| Buy | 502,758 | AUD | to Sell | 303,886 | EUR | BNY Mellon | (2,374) | 15/03/2024 |
| Buy | 508,832 | SGD | to Sell | 350,380 | EUR | BNY Mellon | (1,283) | 15/03/2024 |
| Buy | 87,355 | CAD | to Sell | 60,043 | EUR | BNY Mellon | (715) | 15/03/2024 |
| Buy | 3,065 | EUR | to Sell | 3,330 | USD | BNY Mellon | (6) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (12,150) | |
| Total net unrealised loss on open forward foreign exchange contracts | | | | | | | (11,622) | |

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts (continued)

| Invesco Pan European Small Cap Equity Fund Details of Forward Foreign Exchange Contracts | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|---|-----------|-----|---------|-----------|-----|--------------|----------------------------------|---------------|
| Buy | 616 | USD | to Sell | 568 | EUR | BNY Mellon | 1 | 15/03/2024 |
| Buy | 1,226 | EUR | to Sell | 1,325 | USD | BNY Mellon | 4 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 5 | |
| Buy | 2,489,136 | USD | to Sell | 2,306,224 | EUR | BNY Mellon | (10,279) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (10,279) | |
| Total net unrealised loss on open forward foreign exchange contracts | | | | | | | (10,274) | |

| Invesco Sustainable Eurozone Equity Fund Details of Forward Foreign Exchange Contracts | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|---|------------|-----|---------|------------|-----|--------------|----------------------------------|---------------|
| Buy | 788,164 | EUR | to Sell | 851,094 | USD | BNY Mellon | 3,127 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 3,127 | |
| Buy | 75,426,834 | USD | to Sell | 69,882,154 | EUR | BNY Mellon | (309,475) | 15/03/2024 |
| Buy | 5,367,353 | CHF | to Sell | 5,698,260 | EUR | BNY Mellon | (63,854) | 15/03/2024 |
| Buy | 91,371 | EUR | to Sell | 99,267 | USD | BNY Mellon | (192) | 15/03/2024 |
| Buy | 24,924 | GBP | to Sell | 29,165 | EUR | BNY Mellon | (79) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (373,600) | |
| Total net unrealised loss on open forward foreign exchange contracts | | | | | | | (370,473) | |

| Invesco Sustainable Pan European Structured Equity Fund Details of Forward Foreign Exchange Contracts | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|--|------------|-----|---------|------------|-----|--------------|----------------------------------|---------------|
| Buy | 17 | EUR | to Sell | 124 | DKK | BNY Mellon | - | 19/03/2024 |
| Buy | 921 | DKK | to Sell | 124 | EUR | BNY Mellon | - | 19/03/2024 |
| Buy | 1,576 | USD | to Sell | 1,452 | EUR | BNY Mellon | 1 | 19/03/2024 |
| Buy | 5,899 | EUR | to Sell | 66,057 | SEK | BNY Mellon | 7 | 19/03/2024 |
| Buy | 4,329 | USD | to Sell | 3,986 | EUR | BNY Mellon | 7 | 15/03/2024 |
| Buy | 40,311 | CZK | to Sell | 1,580 | EUR | BNY Mellon | 9 | 15/03/2024 |
| Buy | 11,694 | EUR | to Sell | 10,000 | GBP | BNY Mellon | 24 | 15/03/2024 |
| Buy | 1,135,888 | SEK | to Sell | 101,281 | EUR | BNY Mellon | 36 | 19/03/2024 |
| Buy | 12,448 | EUR | to Sell | 11,718 | CHF | BNY Mellon | 147 | 15/03/2024 |
| Buy | 114,372 | EUR | to Sell | 123,308 | USD | BNY Mellon | 634 | 15/03/2024 |
| Buy | 164,851 | EUR | to Sell | 178,056 | USD | BNY Mellon | 642 | 19/03/2024 |
| Buy | 181,109 | EUR | to Sell | 2,063,468 | NOK | BNY Mellon | 1,694 | 19/03/2024 |
| Buy | 1,240,168 | EUR | to Sell | 1,059,704 | GBP | BNY Mellon | 3,687 | 19/03/2024 |
| Buy | 901,729 | EUR | to Sell | 849,864 | CHF | BNY Mellon | 9,337 | 19/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 16,225 | |
| Buy | 18,418,052 | USD | to Sell | 17,064,372 | EUR | BNY Mellon | (75,814) | 15/03/2024 |
| Buy | 2,247,375 | CHF | to Sell | 2,386,096 | EUR | BNY Mellon | (26,903) | 15/03/2024 |
| Buy | 1,730,993 | GBP | to Sell | 2,025,551 | EUR | BNY Mellon | (5,513) | 15/03/2024 |
| Buy | 322,849 | EUR | to Sell | 3,640,898 | SEK | BNY Mellon | (1,902) | 19/03/2024 |
| Buy | 3,571,952 | CZK | to Sell | 141,287 | EUR | BNY Mellon | (544) | 15/03/2024 |
| Buy | 237,419 | NOK | to Sell | 20,951 | EUR | BNY Mellon | (308) | 19/03/2024 |
| Buy | 75,723 | GBP | to Sell | 88,497 | EUR | BNY Mellon | (142) | 19/03/2024 |
| Buy | 19,292 | CHF | to Sell | 20,372 | EUR | BNY Mellon | (114) | 19/03/2024 |
| Buy | 24,648 | USD | to Sell | 22,813 | EUR | BNY Mellon | (82) | 19/03/2024 |
| Buy | 13,524 | AUD | to Sell | 8,174 | EUR | BNY Mellon | (64) | 15/03/2024 |
| Buy | 366,143 | EUR | to Sell | 2,728,957 | DKK | BNY Mellon | (39) | 19/03/2024 |
| Buy | 12,492 | EUR | to Sell | 11,924 | CHF | BNY Mellon | (30) | 19/03/2024 |
| Buy | 22,427 | EUR | to Sell | 21,388 | CHF | BNY Mellon | (25) | 15/03/2024 |
| Buy | 9,232 | EUR | to Sell | 10,029 | USD | BNY Mellon | (18) | 15/03/2024 |
| Buy | 4,488 | EUR | to Sell | 4,873 | USD | BNY Mellon | (6) | 19/03/2024 |
| Buy | 149,572 | DKK | to Sell | 20,072 | EUR | BNY Mellon | (2) | 19/03/2024 |
| Buy | 896 | SEK | to Sell | 80 | EUR | BNY Mellon | - | 19/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (111,506) | |
| Total net unrealised loss on open forward foreign exchange contracts | | | | | | | (95,281) | |

| Invesco UK Equity Fund Details of Forward Foreign Exchange Contracts | | | | | | Counterparty | Unrealised Loss GBP | Maturity Date |
|---|--------|-----|---------|--------|-----|--------------|---------------------------|---------------|
| Buy | 14,274 | USD | to Sell | 11,302 | GBP | BNY Mellon | (20) | 15/03/2024 |
| Buy | 2,711 | SGD | to Sell | 1,596 | GBP | BNY Mellon | (2) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (22) | |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (22) | |

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts (continued)

| Invesco Japanese Equity Advantage Fund | | | | | | Counterparty | Unrealised Gain/(Loss) JPY | Maturity Date |
|---|-------------|-----|---------|----------------|-----|--------------|----------------------------|---------------|
| Details of Forward Foreign Exchange Contracts | | | | | | | | |
| Buy | 10,241,470 | JPY | to Sell | 68,401 | USD | BNY Mellon | 7,734 | 15/03/2024 |
| Buy | 21,368 | CHF | to Sell | 3,629,496 | JPY | BNY Mellon | 8,974 | 15/03/2024 |
| Buy | 18,116,349 | JPY | to Sell | 95,346 | GBP | BNY Mellon | 68,201 | 15/03/2024 |
| Buy | 246,308,032 | JPY | to Sell | 1,511,879 | EUR | BNY Mellon | 1,075,027 | 15/03/2024 |
| Buy | 1,373,954 | GBP | to Sell | 257,917,027 | JPY | BNY Mellon | 2,159,109 | 15/03/2024 |
| Buy | 22,191,137 | USD | to Sell | 3,299,526,210 | JPY | BNY Mellon | 20,597,142 | 15/03/2024 |
| Buy | 32,970,684 | SGD | to Sell | 3,644,401,447 | JPY | BNY Mellon | 24,716,599 | 15/03/2024 |
| Buy | 158,905,300 | EUR | to Sell | 25,504,808,871 | JPY | BNY Mellon | 270,283,520 | 15/03/2024 |

Total unrealised gain on open forward foreign exchange contracts 318,916,306

| | | | | | | | | |
|-----|-------------|-----|---------|-------------|-----|------------|-------------|------------|
| Buy | 686,852,845 | JPY | to Sell | 4,262,226 | EUR | BNY Mellon | (4,497,783) | 15/03/2024 |
| Buy | 5,045,037 | EUR | to Sell | 821,419,448 | JPY | BNY Mellon | (3,093,680) | 15/03/2024 |
| Buy | 272,556,407 | JPY | to Sell | 1,833,003 | USD | BNY Mellon | (1,687,979) | 15/03/2024 |
| Buy | 696,597 | USD | to Sell | 104,514,091 | JPY | BNY Mellon | (292,879) | 15/03/2024 |
| Buy | 1,630,360 | CHF | to Sell | 277,887,054 | JPY | BNY Mellon | (278,198) | 15/03/2024 |
| Buy | 915,256 | SGD | to Sell | 102,110,686 | JPY | BNY Mellon | (257,158) | 15/03/2024 |
| Buy | 19,977 | GBP | to Sell | 3,801,020 | JPY | BNY Mellon | (19,530) | 15/03/2024 |
| Buy | 26,335,176 | JPY | to Sell | 154,700 | CHF | BNY Mellon | (6,302) | 15/03/2024 |
| Buy | 54,009 | JPY | to Sell | 287 | GBP | BNY Mellon | (228) | 15/03/2024 |

Total unrealised loss on open forward foreign exchange contracts (10,133,737)

Total net unrealised gain on open forward foreign exchange contracts 308,782,569

| Invesco Nippon Small/Mid Cap Equity Fund | | | | | | Counterparty | Unrealised Gain/(Loss) JPY | Maturity Date |
|---|-----------|-----|---------|-------------|-----|--------------|----------------------------|---------------|
| Details of Forward Foreign Exchange Contracts | | | | | | | | |
| Buy | 388,155 | JPY | to Sell | 2,588 | USD | BNY Mellon | 934 | 15/03/2024 |
| Buy | 3,318,535 | USD | to Sell | 493,432,825 | JPY | BNY Mellon | 3,069,240 | 15/03/2024 |

Total unrealised gain on open forward foreign exchange contracts 3,070,174

| | | | | | | | | |
|-----|---------|-----|---------|------------|-----|------------|----------|------------|
| Buy | 197,310 | USD | to Sell | 29,599,237 | JPY | BNY Mellon | (78,730) | 15/03/2024 |
|-----|---------|-----|---------|------------|-----|------------|----------|------------|

Total unrealised loss on open forward foreign exchange contracts (78,730)

Total net unrealised gain on open forward foreign exchange contracts 2,991,444

| Invesco Responsible Japanese Equity Value Discovery Fund | | | | | | Counterparty | Unrealised Gain/(Loss) JPY | Maturity Date |
|--|-------------|-----|---------|---------------|-----|--------------|----------------------------|---------------|
| Details of Forward Foreign Exchange Contracts | | | | | | | | |
| Buy | 49 | CHF | to Sell | 8,397 | JPY | BNY Mellon | 13 | 15/03/2024 |
| Buy | 28,884,654 | JPY | to Sell | 177,542 | EUR | BNY Mellon | 86,577 | 15/03/2024 |
| Buy | 164,742 | GBP | to Sell | 30,932,458 | JPY | BNY Mellon | 251,522 | 15/03/2024 |
| Buy | 413,427,460 | JPY | to Sell | 2,752,969 | USD | BNY Mellon | 1,542,419 | 15/03/2024 |
| Buy | 7,827,268 | EUR | to Sell | 1,256,449,019 | JPY | BNY Mellon | 13,166,076 | 15/03/2024 |
| Buy | 33,649,038 | USD | to Sell | 5,004,989,836 | JPY | BNY Mellon | 29,405,561 | 15/03/2024 |

Total unrealised gain on open forward foreign exchange contracts 44,452,168

| | | | | | | | | |
|-----|------------|-----|---------|-------------|-----|------------|-------------|------------|
| Buy | 5,944,649 | USD | to Sell | 891,275,551 | JPY | BNY Mellon | (1,867,797) | 15/03/2024 |
| Buy | 70,041,322 | JPY | to Sell | 435,013 | EUR | BNY Mellon | (519,632) | 15/03/2024 |
| Buy | 47,280,644 | JPY | to Sell | 317,838 | USD | BNY Mellon | (272,635) | 15/03/2024 |
| Buy | 102,741 | EUR | to Sell | 16,702,808 | JPY | BNY Mellon | (37,869) | 15/03/2024 |
| Buy | 2,043 | GBP | to Sell | 388,664 | JPY | BNY Mellon | (1,997) | 15/03/2024 |
| Buy | 1,884 | CHF | to Sell | 321,132 | JPY | BNY Mellon | (321) | 15/03/2024 |

Total unrealised loss on open forward foreign exchange contracts (2,700,251)

Total net unrealised gain on open forward foreign exchange contracts 41,751,917

| Invesco Asia Consumer Demand Fund | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|---|------------|-----|---------|------------|-----|--------------|----------------------------|---------------|
| Details of Forward Foreign Exchange Contracts | | | | | | | | |
| Buy | 133,893 | USD | to Sell | 123,246 | EUR | BNY Mellon | 276 | 15/03/2024 |
| Buy | 929,582 | SGD | to Sell | 691,078 | USD | BNY Mellon | 350 | 15/03/2024 |
| Buy | 28,978,592 | EUR | to Sell | 31,277,290 | USD | BNY Mellon | 139,690 | 15/03/2024 |

Total unrealised gain on open forward foreign exchange contracts 140,316

| | | | | | | | | |
|-----|---------|-----|---------|---------|-----|------------|---------|------------|
| Buy | 793,756 | USD | to Sell | 736,564 | EUR | BNY Mellon | (4,786) | 15/03/2024 |
| Buy | 26,820 | CHF | to Sell | 30,741 | USD | BNY Mellon | (217) | 15/03/2024 |
| Buy | 7,393 | EUR | to Sell | 8,029 | USD | BNY Mellon | (14) | 15/03/2024 |
| Buy | 9,649 | SGD | to Sell | 7,179 | USD | BNY Mellon | (2) | 15/03/2024 |

Total unrealised loss on open forward foreign exchange contracts (5,019)

Total net unrealised gain on open forward foreign exchange contracts 135,297

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts (continued)

Invesco Asia Opportunities Equity Fund

Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|--|------------|-----|---------|------------|-----|--------------|----------------------------------|---------------|
| Buy | 159 | USD | to Sell | 140 | CHF | BNY Mellon | - | 15/03/2024 |
| Buy | 111 | CHF | to Sell | 126 | USD | BNY Mellon | - | 15/03/2024 |
| Buy | 269 | USD | to Sell | 442 | NZD | BNY Mellon | - | 15/03/2024 |
| Buy | 37 | AUD | to Sell | 24 | USD | BNY Mellon | - | 15/03/2024 |
| Buy | 161,490 | USD | to Sell | 148,868 | EUR | BNY Mellon | 96 | 15/03/2024 |
| Buy | 10,123,516 | EUR | to Sell | 10,926,976 | USD | BNY Mellon | 48,379 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 48,475 | |

| | | | | | | | | |
|-----|---------|-----|---------|---------|-----|------------|---------|------------|
| Buy | 194,671 | USD | to Sell | 181,279 | EUR | BNY Mellon | (1,861) | 15/03/2024 |
| Buy | 129,281 | AUD | to Sell | 84,306 | USD | BNY Mellon | (250) | 15/03/2024 |
| Buy | 29,330 | NZD | to Sell | 18,001 | USD | BNY Mellon | (161) | 15/03/2024 |
| Buy | 8,925 | CHF | to Sell | 10,230 | USD | BNY Mellon | (72) | 15/03/2024 |
| Buy | 383 | EUR | to Sell | 416 | USD | BNY Mellon | (1) | 15/03/2024 |
| Buy | 1,268 | USD | to Sell | 1,953 | AUD | BNY Mellon | (1) | 15/03/2024 |

Total unrealised loss on open forward foreign exchange contracts (2,346)

Total net unrealised gain on open forward foreign exchange contracts 46,129

Invesco Asian Equity Fund

Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|--|------------|-----|---------|------------|-----|--------------|----------------------------------|---------------|
| Buy | 27 | USD | to Sell | 622 | CZK | BNY Mellon | - | 15/03/2024 |
| Buy | 1,528 | CZK | to Sell | 65 | USD | BNY Mellon | - | 15/03/2024 |
| Buy | 14,391 | CNH | to Sell | 1,996 | USD | BNY Mellon | 2 | 15/03/2024 |
| Buy | 6,971 | CHF | to Sell | 7,923 | USD | BNY Mellon | 10 | 15/03/2024 |
| Buy | 9,794 | USD | to Sell | 8,594 | CHF | BNY Mellon | 13 | 15/03/2024 |
| Buy | 327,761 | USD | to Sell | 301,950 | EUR | BNY Mellon | 403 | 15/03/2024 |
| Buy | 13,286,386 | EUR | to Sell | 14,341,078 | USD | BNY Mellon | 63,284 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 63,712 | |

| | | | | | | | | |
|-----|---------|-----|---------|---------|-----|------------|---------|------------|
| Buy | 590,981 | CHF | to Sell | 677,388 | USD | BNY Mellon | (4,801) | 15/03/2024 |
| Buy | 215,927 | USD | to Sell | 201,155 | EUR | BNY Mellon | (2,154) | 15/03/2024 |
| Buy | 27,218 | EUR | to Sell | 29,572 | USD | BNY Mellon | (64) | 15/03/2024 |
| Buy | 29 | USD | to Sell | 209 | CNH | BNY Mellon | - | 15/03/2024 |
| Buy | 43,919 | CZK | to Sell | 1,877 | USD | BNY Mellon | - | 15/03/2024 |
| Buy | 179 | CNH | to Sell | 25 | USD | BNY Mellon | - | 15/03/2024 |

Total unrealised loss on open forward foreign exchange contracts (7,019)

Total net unrealised gain on open forward foreign exchange contracts 56,693

Invesco China A-Share Quality Core Equity Fund

Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) CNH | Maturity Date |
|--|-----------|-----|---------|------------|-----|--------------|----------------------------------|---------------|
| Buy | 325 | CNH | to Sell | 40 | CHF | BNY Mellon | 1 | 15/03/2024 |
| Buy | 37 | CHF | to Sell | 302 | CNH | BNY Mellon | 1 | 15/03/2024 |
| Buy | 239,118 | CNH | to Sell | 33,168 | USD | BNY Mellon | 196 | 15/03/2024 |
| Buy | 149,356 | CNH | to Sell | 19,098 | EUR | BNY Mellon | 212 | 15/03/2024 |
| Buy | 38,492 | USD | to Sell | 276,854 | CNH | BNY Mellon | 412 | 15/03/2024 |
| Buy | 1,653,428 | EUR | to Sell | 12,869,920 | CNH | BNY Mellon | 42,346 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 43,168 | |

| | | | | | | | | |
|-----|-----------|-----|---------|------------|-----|------------|----------|------------|
| Buy | 2,864,367 | USD | to Sell | 20,651,638 | CNH | BNY Mellon | (18,818) | 15/03/2024 |
| Buy | 55,663 | CNH | to Sell | 7,162 | EUR | BNY Mellon | (267) | 15/03/2024 |
| Buy | 3,290 | CHF | to Sell | 27,204 | CNH | BNY Mellon | (230) | 15/03/2024 |

Total unrealised loss on open forward foreign exchange contracts (19,315)

Total net unrealised gain on open forward foreign exchange contracts 23,853

Invesco China A-Share Quant Equity Fund

Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) CNH | Maturity Date |
|--|-----------|-----|---------|-----------|-----|--------------|----------------------------------|---------------|
| Buy | 544 | HKD | to Sell | 501 | CNH | BNY Mellon | - | 15/03/2024 |
| Buy | 530 | CHF | to Sell | 4,342 | CNH | BNY Mellon | 4 | 15/03/2024 |
| Buy | 12,092 | USD | to Sell | 87,015 | CNH | BNY Mellon | 87 | 15/03/2024 |
| Buy | 1,032,434 | EUR | to Sell | 8,036,661 | CNH | BNY Mellon | 26,019 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 26,110 | |

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts (continued)

Invesco China A-Share Quant Equity Fund (continued) Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) CNH | Maturity Date |
|---|---------|-----|---------|-----------|-----|--------------|----------------------------------|---------------|
| Buy | 322,367 | USD | to Sell | 2,324,220 | CNH | BNY Mellon | (2,119) | 15/03/2024 |
| Buy | 14,866 | CHF | to Sell | 122,908 | CNH | BNY Mellon | (1,037) | 15/03/2024 |
| Buy | 15,233 | CNH | to Sell | 1,960 | EUR | BNY Mellon | (73) | 15/03/2024 |
| Buy | 14,787 | HKD | to Sell | 13,645 | CNH | BNY Mellon | (30) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (3,259) | |
| Total net unrealised gain on open forward foreign exchange contracts | | | | | | | 22,851 | |

Invesco China Focus Equity Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|---|---------|-----|---------|---------|-----|--------------|----------------------------------|---------------|
| Buy | 21,150 | USD | to Sell | 19,482 | EUR | BNY Mellon | 28 | 15/03/2024 |
| Buy | 690,495 | EUR | to Sell | 745,272 | USD | BNY Mellon | 3,325 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 3,353 | |
| Buy | 20,369 | EUR | to Sell | 22,130 | USD | BNY Mellon | (46) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (46) | |
| Total net unrealised gain on open forward foreign exchange contracts | | | | | | | 3,307 | |

Invesco China Health Care Equity Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) CNH | Maturity Date |
|---|------------|-----|---------|-------------|-----|--------------|----------------------------------|---------------|
| Buy | 23,365 | HKD | to Sell | 21,505 | CNH | BNY Mellon | 8 | 15/03/2024 |
| Buy | 31,085 | CNH | to Sell | 33,738 | HKD | BNY Mellon | 21 | 15/03/2024 |
| Buy | 4,637 | CHF | to Sell | 37,973 | CNH | BNY Mellon | 41 | 15/03/2024 |
| Buy | 891,488 | CNH | to Sell | 166,372 | SGD | BNY Mellon | 96 | 15/03/2024 |
| Buy | 58,084 | CNH | to Sell | 7,070 | CHF | BNY Mellon | 124 | 15/03/2024 |
| Buy | 1,168,940 | CNH | to Sell | 149,458 | EUR | BNY Mellon | 1,760 | 15/03/2024 |
| Buy | 17,478,075 | CNH | to Sell | 2,425,033 | USD | BNY Mellon | 9,894 | 15/03/2024 |
| Buy | 993,579 | USD | to Sell | 7,146,698 | CNH | BNY Mellon | 10,322 | 15/03/2024 |
| Buy | 5,717,334 | EUR | to Sell | 44,503,832 | CNH | BNY Mellon | 145,067 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 167,333 | |
| Buy | 63,890,020 | USD | to Sell | 460,632,309 | CNH | BNY Mellon | (414,917) | 15/03/2024 |
| Buy | 331,300 | CHF | to Sell | 2,738,775 | CNH | BNY Mellon | (22,798) | 15/03/2024 |
| Buy | 2,481,157 | SGD | to Sell | 13,305,712 | CNH | BNY Mellon | (12,090) | 15/03/2024 |
| Buy | 1,409,680 | CNH | to Sell | 181,259 | EUR | BNY Mellon | (5,839) | 15/03/2024 |
| Buy | 3,705,052 | CNH | to Sell | 514,842 | USD | BNY Mellon | (3,499) | 15/03/2024 |
| Buy | 1,576,708 | HKD | to Sell | 1,454,939 | CNH | BNY Mellon | (3,180) | 15/03/2024 |
| Buy | 89,262 | EUR | to Sell | 698,672 | CNH | BNY Mellon | (1,594) | 15/03/2024 |
| Buy | 70,224 | CNH | to Sell | 13,122 | SGD | BNY Mellon | (83) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (464,000) | |
| Total net unrealised loss on open forward foreign exchange contracts | | | | | | | (296,667) | |

Invesco Greater China Equity Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|---|------------|-----|---------|------------|-----|--------------|----------------------------------|---------------|
| Buy | 17,926 | USD | to Sell | 15,742 | CHF | BNY Mellon | 10 | 15/03/2024 |
| Buy | 8,483 | CHF | to Sell | 9,625 | USD | BNY Mellon | 30 | 15/03/2024 |
| Buy | 6,919 | USD | to Sell | 10,567 | AUD | BNY Mellon | 49 | 15/03/2024 |
| Buy | 26,606 | AUD | to Sell | 17,205 | USD | BNY Mellon | 93 | 15/03/2024 |
| Buy | 653,048 | USD | to Sell | 601,874 | EUR | BNY Mellon | 531 | 15/03/2024 |
| Buy | 31,221,004 | EUR | to Sell | 33,697,767 | USD | BNY Mellon | 150,311 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 151,024 | |
| Buy | 2,163,214 | AUD | to Sell | 1,410,719 | USD | BNY Mellon | (4,243) | 15/03/2024 |
| Buy | 487,147 | USD | to Sell | 451,746 | EUR | BNY Mellon | (2,611) | 15/03/2024 |
| Buy | 299,070 | CHF | to Sell | 342,811 | USD | BNY Mellon | (2,444) | 15/03/2024 |
| Buy | 16,114 | EUR | to Sell | 17,502 | USD | BNY Mellon | (32) | 15/03/2024 |
| Buy | 23,600 | USD | to Sell | 36,326 | AUD | BNY Mellon | (18) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (9,348) | |
| Total net unrealised gain on open forward foreign exchange contracts | | | | | | | 141,676 | |

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts (continued)

| Invesco India Equity Fund | | | | | | | Unrealised | |
|---|-----------|-----|---------|-----------|-----|--------------|---------------|---------------|
| Details of Forward Foreign Exchange Contracts | | | | | | Counterparty | Gain/(Loss) | Maturity Date |
| | | | | | | | USD | |
| Buy | 50,888 | USD | to Sell | 46,910 | EUR | BNY Mellon | 31 | 15/03/2024 |
| Buy | 4,014,519 | EUR | to Sell | 4,333,012 | USD | BNY Mellon | 19,307 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 19,338 | |
| Buy | 46,290 | USD | to Sell | 42,920 | EUR | BNY Mellon | (242) | 15/03/2024 |
| Buy | 19,319 | EUR | to Sell | 20,986 | USD | BNY Mellon | (41) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (283) | |
| Total net unrealised gain on open forward foreign exchange contracts | | | | | | | 19,055 | |

| Invesco PRC Equity Fund | | | | | | | Unrealised | |
|---|------------|-----|---------|------------|-----|--------------|---------------|---------------|
| Details of Forward Foreign Exchange Contracts | | | | | | Counterparty | Gain/(Loss) | Maturity Date |
| | | | | | | | USD | |
| Buy | 176 | USD | to Sell | 154 | CHF | BNY Mellon | - | 15/03/2024 |
| Buy | 318 | CHF | to Sell | 361 | USD | BNY Mellon | 1 | 15/03/2024 |
| Buy | 2,165 | USD | to Sell | 3,556 | NZD | BNY Mellon | 2 | 15/03/2024 |
| Buy | 2,450 | USD | to Sell | 3,325 | CAD | BNY Mellon | 2 | 15/03/2024 |
| Buy | 3,781 | NZD | to Sell | 2,292 | USD | BNY Mellon | 8 | 15/03/2024 |
| Buy | 9,539 | USD | to Sell | 14,559 | AUD | BNY Mellon | 73 | 15/03/2024 |
| Buy | 521,750 | USD | to Sell | 480,896 | EUR | BNY Mellon | 390 | 15/03/2024 |
| Buy | 210,474 | AUD | to Sell | 136,109 | USD | BNY Mellon | 737 | 15/03/2024 |
| Buy | 24,496,507 | EUR | to Sell | 26,439,037 | USD | BNY Mellon | 118,716 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 119,929 | |
| Buy | 11,143,076 | AUD | to Sell | 7,267,115 | USD | BNY Mellon | (22,121) | 15/03/2024 |
| Buy | 198,634 | NZD | to Sell | 121,921 | USD | BNY Mellon | (1,103) | 15/03/2024 |
| Buy | 188,019 | CAD | to Sell | 139,514 | USD | BNY Mellon | (1,075) | 15/03/2024 |
| Buy | 49,947 | USD | to Sell | 46,250 | EUR | BNY Mellon | (195) | 15/03/2024 |
| Buy | 129,442 | USD | to Sell | 199,243 | AUD | BNY Mellon | (101) | 15/03/2024 |
| Buy | 8,283 | CHF | to Sell | 9,494 | USD | BNY Mellon | (67) | 15/03/2024 |
| Buy | 14,339 | EUR | to Sell | 15,577 | USD | BNY Mellon | (32) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (24,694) | |
| Total net unrealised gain on open forward foreign exchange contracts | | | | | | | 95,235 | |

| Invesco Energy Transition Fund | | | | | | | Unrealised | |
|---|-----------|-----|---------|-----------|-----|--------------|---------------|---------------|
| Details of Forward Foreign Exchange Contracts | | | | | | Counterparty | Gain/(Loss) | Maturity Date |
| | | | | | | | USD | |
| Buy | 108,967 | USD | to Sell | 100,338 | EUR | BNY Mellon | 186 | 15/03/2024 |
| Buy | 7,723,250 | EUR | to Sell | 8,336,416 | USD | BNY Mellon | 36,703 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 36,889 | |
| Buy | 245,691 | USD | to Sell | 227,528 | EUR | BNY Mellon | (982) | 15/03/2024 |
| Buy | 12,796 | EUR | to Sell | 13,903 | USD | BNY Mellon | (30) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (1,012) | |
| Total net unrealised gain on open forward foreign exchange contracts | | | | | | | 35,877 | |

| Invesco Global Consumer Trends Fund | | | | | | | Unrealised | |
|--|-------------|-----|---------|-------------|-----|--------------|-------------|---------------|
| Details of Forward Foreign Exchange Contracts | | | | | | Counterparty | Gain/(Loss) | Maturity Date |
| | | | | | | | USD | |
| Buy | 150,566 | USD | to Sell | 3,522,686 | CZK | BNY Mellon | 85 | 15/03/2024 |
| Buy | 43,347 | USD | to Sell | 34,185 | GBP | BNY Mellon | 97 | 15/03/2024 |
| Buy | 78,557 | CHF | to Sell | 89,287 | USD | BNY Mellon | 118 | 15/03/2024 |
| Buy | 224,228 | USD | to Sell | 196,803 | CHF | BNY Mellon | 249 | 15/03/2024 |
| Buy | 48,606 | USD | to Sell | 74,141 | AUD | BNY Mellon | 401 | 15/03/2024 |
| Buy | 943,555 | USD | to Sell | 1,267,588 | SGD | BNY Mellon | 717 | 15/03/2024 |
| Buy | 16,144,171 | CZK | to Sell | 685,856 | USD | BNY Mellon | 3,785 | 15/03/2024 |
| Buy | 3,106,250 | USD | to Sell | 2,860,105 | EUR | BNY Mellon | 5,483 | 15/03/2024 |
| Buy | 2,877,216 | GBP | to Sell | 3,633,918 | USD | BNY Mellon | 6,270 | 15/03/2024 |
| Buy | 24,117,185 | SGD | to Sell | 17,929,429 | USD | BNY Mellon | 9,052 | 15/03/2024 |
| Buy | 159,105,481 | EUR | to Sell | 171,735,339 | USD | BNY Mellon | 757,987 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 784,244 | |

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts (continued)

Invesco Global Consumer Trends Fund (continued) Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|-----|-------------|-----|---------|------------|-----|--------------|----------------------------------|---------------|
| Buy | 13,711,227 | USD | to Sell | 12,710,601 | EUR | BNY Mellon | (68,900) | 15/03/2024 |
| Buy | 3,728,359 | CHF | to Sell | 4,273,006 | USD | BNY Mellon | (29,811) | 15/03/2024 |
| Buy | 631,351 | USD | to Sell | 14,894,214 | CZK | BNY Mellon | (4,895) | 15/03/2024 |
| Buy | 408,529 | USD | to Sell | 324,969 | GBP | BNY Mellon | (2,615) | 15/03/2024 |
| Buy | 240,219,360 | CZK | to Sell | 10,264,120 | USD | BNY Mellon | (2,502) | 15/03/2024 |
| Buy | 786,277 | USD | to Sell | 1,058,180 | SGD | BNY Mellon | (802) | 15/03/2024 |
| Buy | 919,048 | SGD | to Sell | 684,357 | USD | BNY Mellon | (765) | 15/03/2024 |
| Buy | 367,323 | AUD | to Sell | 239,543 | USD | BNY Mellon | (718) | 15/03/2024 |
| Buy | 212,380 | EUR | to Sell | 230,727 | USD | BNY Mellon | (476) | 15/03/2024 |
| Buy | 200,415 | USD | to Sell | 176,502 | CHF | BNY Mellon | (459) | 15/03/2024 |
| Buy | 3,886 | USD | to Sell | 5,986 | AUD | BNY Mellon | (6) | 15/03/2024 |

Total unrealised loss on open forward foreign exchange contracts (111,949)

Total net unrealised gain on open forward foreign exchange contracts 672,295

Invesco Global Income Real Estate Securities Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|-----|-----------|-----|---------|-----------|-----|--------------|----------------------------------|---------------|
| Buy | 1,094 | USD | to Sell | 1,009 | EUR | BNY Mellon | – | 15/03/2024 |
| Buy | 124,320 | USD | to Sell | 98,137 | GBP | BNY Mellon | 159 | 15/03/2024 |
| Buy | 72,408 | EUR | to Sell | 78,155 | USD | BNY Mellon | 346 | 15/03/2024 |
| Buy | 7,240,028 | GBP | to Sell | 9,142,540 | USD | BNY Mellon | 17,378 | 15/03/2024 |

Total unrealised gain on open forward foreign exchange contracts 17,883

| | | | | | | | | |
|-----|---------|-----|---------|---------|-----|------------|-------|------------|
| Buy | 389,644 | GBP | to Sell | 493,938 | USD | BNY Mellon | (969) | 15/03/2024 |
| Buy | 109,886 | USD | to Sell | 87,489 | GBP | BNY Mellon | (803) | 15/03/2024 |
| Buy | 1,007 | USD | to Sell | 937 | EUR | BNY Mellon | (9) | 15/03/2024 |

Total unrealised loss on open forward foreign exchange contracts (1,781)

Total net unrealised gain on open forward foreign exchange contracts 16,102

Invesco Gold & Special Minerals Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|-----|------------|-----|---------|------------|-----|--------------|----------------------------------|---------------|
| Buy | 356,091 | USD | to Sell | 328,002 | EUR | BNY Mellon | 490 | 15/03/2024 |
| Buy | 12,027,437 | EUR | to Sell | 12,981,873 | USD | BNY Mellon | 57,606 | 15/03/2024 |

Total unrealised gain on open forward foreign exchange contracts 58,096

| | | | | | | | | |
|-----|-----------|-----|---------|-----------|-----|------------|---------|------------|
| Buy | 1,193,776 | USD | to Sell | 1,107,632 | EUR | BNY Mellon | (7,057) | 15/03/2024 |
| Buy | 158,130 | EUR | to Sell | 171,738 | USD | BNY Mellon | (303) | 15/03/2024 |

Total unrealised loss on open forward foreign exchange contracts (7,360)

Total net unrealised gain on open forward foreign exchange contracts 50,736

Invesco Metaverse and AI Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|-----|------------|-----|---------|------------|-----|--------------|----------------------------------|---------------|
| Buy | 45 | USD | to Sell | 39 | CHF | BNY Mellon | – | 15/03/2024 |
| Buy | 87 | CHF | to Sell | 99 | USD | BNY Mellon | – | 15/03/2024 |
| Buy | 865,872 | CZK | to Sell | 36,821 | USD | BNY Mellon | 167 | 15/03/2024 |
| Buy | 390,754 | USD | to Sell | 360,189 | EUR | BNY Mellon | 257 | 15/03/2024 |
| Buy | 34,859,876 | EUR | to Sell | 37,627,495 | USD | BNY Mellon | 165,646 | 15/03/2024 |

Total unrealised gain on open forward foreign exchange contracts 166,070

| | | | | | | | | |
|-----|-----------|-----|---------|-----------|-----|------------|---------|------------|
| Buy | 1,008,948 | USD | to Sell | 936,430 | EUR | BNY Mellon | (6,277) | 15/03/2024 |
| Buy | 930,414 | EUR | to Sell | 1,010,705 | USD | BNY Mellon | (2,001) | 15/03/2024 |
| Buy | 3,329,015 | CZK | to Sell | 142,348 | USD | BNY Mellon | (140) | 15/03/2024 |
| Buy | 3,839 | CHF | to Sell | 4,401 | USD | BNY Mellon | (32) | 15/03/2024 |
| Buy | 1,570 | USD | to Sell | 37,200 | CZK | BNY Mellon | (19) | 15/03/2024 |
| Buy | 53 | USD | to Sell | 47 | CHF | BNY Mellon | – | 15/03/2024 |

Total unrealised loss on open forward foreign exchange contracts (8,469)

Total net unrealised gain on open forward foreign exchange contracts 157,601

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts (continued)

| Invesco Responsible Global Real Assets Fund Details of Forward Foreign Exchange Contracts | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|--|-----------|-----|---------|-----------|-----|--------------|----------------------------------|---------------|
| Buy | 339,829 | USD | to Sell | 312,854 | EUR | BNY Mellon | 651 | 15/03/2024 |
| Buy | 3,732,944 | EUR | to Sell | 4,029,323 | USD | BNY Mellon | 17,728 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 18,379 | |
| Buy | 419,600 | USD | to Sell | 388,640 | EUR | BNY Mellon | (1,742) | 15/03/2024 |
| Buy | 226,953 | EUR | to Sell | 246,580 | USD | BNY Mellon | (530) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (2,272) | |
| Total net unrealised gain on open forward foreign exchange contracts | | | | | | | 16,107 | |

| Invesco Asian Flexible Bond Fund Details of Forward Foreign Exchange Contracts | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|---|-----------|-----|---------|-----------|-----|--------------|----------------------------------|---------------|
| Buy | 23,486 | EUR | to Sell | 25,350 | USD | BNY Mellon | 112 | 15/03/2024 |
| Buy | 204,090 | USD | to Sell | 1,440,000 | CNH | State Street | 3,276 | 24/05/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 3,388 | |
| Buy | 1,440,000 | CNH | to Sell | 200,851 | USD | State Street | (37) | 24/05/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (37) | |
| Total net unrealised gain on open forward foreign exchange contracts | | | | | | | 3,351 | |

| Invesco Belt and Road Debt Fund Details of Forward Foreign Exchange Contracts | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|--|-------------|-----|---------|-------------|-----|------------------------|----------------------------------|---------------|
| Buy | 44 | USD | to Sell | 1,029 | CZK | BNY Mellon | - | 15/03/2024 |
| Buy | 56,786 | CZK | to Sell | 2,421 | USD | BNY Mellon | 5 | 15/03/2024 |
| Buy | 22,239 | SEK | to Sell | 2,126 | USD | BNY Mellon | 24 | 15/03/2024 |
| Buy | 17,374 | USD | to Sell | 13,712 | GBP | BNY Mellon | 27 | 15/03/2024 |
| Buy | 45,947 | GBP | to Sell | 58,034 | USD | BNY Mellon | 97 | 15/03/2024 |
| Buy | 1,100,296 | USD | to Sell | 1,012,813 | EUR | BNY Mellon | 2,260 | 15/03/2024 |
| Buy | 1,367,057 | USD | to Sell | 9,622,973 | CNH | CIBC | 25,093 | 24/05/2024 |
| Buy | 195,505,108 | EUR | to Sell | 211,021,847 | USD | BNY Mellon | 933,933 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 961,439 | |
| Buy | 4,883,422 | USD | to Sell | 4,526,749 | EUR | BNY Mellon | (24,228) | 15/03/2024 |
| Buy | 87,821 | CHF | to Sell | 100,676 | USD | BNY Mellon | (728) | 15/03/2024 |
| Buy | 9,622,973 | CNH | to Sell | 1,342,253 | USD | Royal Bank of Scotland | (289) | 24/05/2024 |
| Buy | 50,028 | EUR | to Sell | 54,347 | USD | BNY Mellon | (109) | 15/03/2024 |
| Buy | 5,381,253 | CZK | to Sell | 229,935 | USD | BNY Mellon | (61) | 15/03/2024 |
| Buy | 3,319 | USD | to Sell | 78,062 | CZK | BNY Mellon | (16) | 15/03/2024 |
| Buy | 29 | USD | to Sell | 299 | SEK | BNY Mellon | - | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (25,431) | |
| Total net unrealised gain on open forward foreign exchange contracts | | | | | | | 936,008 | |

| Invesco Bond Fund Details of Forward Foreign Exchange Contracts | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|--|-------------|-----|---------|-------------|-----|---|----------------------------------|---------------|
| Buy | 367,645 | USD | to Sell | 290,000 | GBP | Goldman Sachs | 732 | 20/03/2024 |
| Buy | 277,374 | EUR | to Sell | 300,000 | USD | BNY Mellon | 777 | 20/03/2024 |
| Buy | 324,995 | USD | to Sell | 440,000 | CAD | Goldman Sachs | 1,001 | 19/03/2024 |
| Buy | 3,558,582 | SEK | to Sell | 342,857 | USD | Goldman Sachs | 1,319 | 19/03/2024 |
| Buy | 500,000 | GBP | to Sell | 631,222 | USD | JP Morgan Chase | 1,383 | 19/03/2024 |
| Buy | 294,710 | EUR | to Sell | 318,100 | USD | BNY Mellon | 1,408 | 15/03/2024 |
| Buy | 2,971,070 | NZD | to Sell | 2,775,000 | AUD | Citigroup | 2,672 | 19/03/2024 |
| Buy | 188,061 | USD | to Sell | 285,063 | AUD | Goldman Sachs | 2,694 | 19/03/2024 |
| Buy | 383,386 | USD | to Sell | 350,000 | EUR | Royal Bank of Canada (London Branch) | 3,872 | 19/03/2024 |
| Buy | 602,800,000 | COP | to Sell | 147,966 | USD | Goldman Sachs | 5,204 | 19/03/2024 |
| Buy | 867,146 | ILS | to Sell | 234,946 | USD | Goldman Sachs | 7,084 | 19/03/2024 |
| Buy | 615,315 | USD | to Sell | 560,000 | EUR | JP Morgan Chase | 8,092 | 19/03/2024 |
| Buy | 1,300,000 | EUR | to Sell | 1,401,180 | USD | JP Morgan Chase | 8,444 | 19/03/2024 |
| Buy | 560,502 | USD | to Sell | 735,093,000 | KRW | Goldman Sachs | 9,094 | 19/03/2024 |
| Buy | 2,665,271 | USD | to Sell | 28,160,000 | NOK | State Street | 10,337 | 19/03/2024 |
| Buy | 935,512 | USD | to Sell | 811,065 | CHF | Goldman Sachs | 12,042 | 19/03/2024 |
| Buy | 10,540,000 | PLN | to Sell | 2,630,161 | USD | Deutsche Bank | 15,370 | 19/03/2024 |
| Buy | 1,100,000 | EUR | to Sell | 1,031,987 | CHF | Citigroup | 17,751 | 19/03/2024 |
| Buy | 1,225,000 | USD | to Sell | 1,054,970 | CHF | Citigroup | 23,824 | 19/03/2024 |
| Buy | 1,100,000 | EUR | to Sell | 1,026,223 | CHF | Goldman Sachs | 24,314 | 19/03/2024 |

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts (continued)

Invesco Bond Fund (continued)

Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|--|------------|-----|---------|-------------|-----|---------------|----------------------------|---------------|
| Buy | 33,011,540 | MXN | to Sell | 1,900,000 | USD | Deutsche Bank | 27,642 | 19/03/2024 |
| Buy | 1,357,463 | USD | to Sell | 198,000,000 | JPY | State Street | 33,206 | 19/03/2024 |
| Buy | 1,225,000 | USD | to Sell | 1,041,021 | CHF | Deutsche Bank | 39,706 | 19/03/2024 |
| Buy | 2,369,887 | USD | to Sell | 53,894,558 | CZK | Goldman Sachs | 67,757 | 19/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 325,725 | |

| | | | | | | | | |
|--|---------------|-----|---------|------------|-----|-----------------|-----------|------------|
| Buy | 1,218,773,826 | JPY | to Sell | 8,523,297 | USD | CIBC | (371,932) | 19/03/2024 |
| Buy | 9,113,380 | USD | to Sell | 7,265,852 | GBP | Deutsche Bank | (79,456) | 19/03/2024 |
| Buy | 441,405,697 | JPY | to Sell | 2,655,000 | CHF | Citigroup | (70,756) | 19/03/2024 |
| Buy | 1,894,019 | USD | to Sell | 33,344,094 | MXN | Goldman Sachs | (53,042) | 19/03/2024 |
| Buy | 5,500,000 | AUD | to Sell | 5,961,527 | NZD | Citigroup | (49,649) | 19/03/2024 |
| Buy | 25,100,000 | NOK | to Sell | 2,216,489 | EUR | Citigroup | (36,961) | 19/03/2024 |
| Buy | 844,012 | USD | to Sell | 9,206,131 | NOK | Goldman Sachs | (23,945) | 19/03/2024 |
| Buy | 11,254,929 | CNH | to Sell | 1,575,351 | USD | Goldman Sachs | (12,450) | 19/03/2024 |
| Buy | 2,950,000 | NZD | to Sell | 2,777,532 | AUD | Citigroup | (11,848) | 20/03/2024 |
| Buy | 1,000,000 | EUR | to Sell | 1,094,066 | USD | Barclays | (9,739) | 19/03/2024 |
| Buy | 1,070,000 | CAD | to Sell | 794,660 | USD | JP Morgan Chase | (6,766) | 19/03/2024 |
| Buy | 8,551,425,000 | IDR | to Sell | 547,887 | USD | Goldman Sachs | (4,139) | 19/03/2024 |
| Buy | 57,030,750 | CZK | to Sell | 2,250,000 | EUR | Citigroup | (3,640) | 19/03/2024 |
| Buy | 380,000 | SGD | to Sell | 284,415 | USD | Goldman Sachs | (1,717) | 19/03/2024 |
| Buy | 269,218 | NZD | to Sell | 164,766 | USD | Goldman Sachs | (1,014) | 19/03/2024 |
| Buy | 16,287,350 | HUF | to Sell | 45,764 | USD | Goldman Sachs | (957) | 19/03/2024 |
| Buy | 5,187,550 | USD | to Sell | 4,784,723 | EUR | CIBC | (652) | 19/03/2024 |
| Buy | 2,446,883 | USD | to Sell | 9,750,000 | PLN | JP Morgan Chase | (360) | 19/03/2024 |
| Buy | 2,945,327 | DKK | to Sell | 428,768 | USD | Goldman Sachs | (226) | 19/03/2024 |
| Buy | 20,406 | USD | to Sell | 18,881 | EUR | BNY Mellon | (63) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (739,312) | |

Total net unrealised loss on open forward foreign exchange contracts

(413,587)

Invesco Emerging Markets Bond Fund

Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|--|-----------|-----|---------|-----------|-----|--------------|----------------------------|---------------|
| Buy | 2,574 | CHF | to Sell | 2,928 | USD | BNY Mellon | 2 | 15/03/2024 |
| Buy | 2,712 | USD | to Sell | 2,496 | EUR | BNY Mellon | 6 | 15/03/2024 |
| Buy | 24,761 | USD | to Sell | 21,740 | CHF | BNY Mellon | 19 | 15/03/2024 |
| Buy | 22,801 | USD | to Sell | 34,795 | AUD | BNY Mellon | 178 | 15/03/2024 |
| Buy | 1,031,701 | SEK | to Sell | 98,641 | USD | BNY Mellon | 1,124 | 15/03/2024 |
| Buy | 1,387,505 | GBP | to Sell | 1,752,333 | USD | BNY Mellon | 3,107 | 15/03/2024 |
| Buy | 4,292,372 | EUR | to Sell | 4,633,045 | USD | BNY Mellon | 20,506 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 24,942 | |

| | | | | | | | | |
|--|------------|-----|---------|------------|-----|---------------|-----------|------------|
| Buy | 10,950,259 | CHF | to Sell | 12,552,614 | USD | BNY Mellon | (90,275) | 15/03/2024 |
| Buy | 12,670,061 | CAD | to Sell | 9,402,729 | USD | BNY Mellon | (73,700) | 15/03/2024 |
| Buy | 541,837 | USD | to Sell | 502,000 | EUR | Goldman Sachs | (3,809) | 15/05/2024 |
| Buy | 1,322,113 | AUD | to Sell | 862,095 | USD | BNY Mellon | (2,485) | 15/03/2024 |
| Buy | 42,736 | USD | to Sell | 37,755 | CHF | BNY Mellon | (232) | 15/03/2024 |
| Buy | 52,456 | USD | to Sell | 48,536 | EUR | BNY Mellon | (164) | 15/03/2024 |
| Buy | 39,628 | GBP | to Sell | 50,253 | USD | BNY Mellon | (116) | 15/03/2024 |
| Buy | 10,191 | USD | to Sell | 106,570 | SEK | BNY Mellon | (114) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (170,895) | |

Total net unrealised loss on open forward foreign exchange contracts

(145,953)

Invesco Emerging Market Corporate Bond Fund

Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|--|------------|-----|---------|------------|-----|--------------|----------------------------|---------------|
| Buy | 36,898 | USD | to Sell | 33,969 | EUR | BNY Mellon | 70 | 15/03/2024 |
| Buy | 196,129 | USD | to Sell | 2,020,987 | SEK | BNY Mellon | 699 | 15/03/2024 |
| Buy | 5,020,607 | SEK | to Sell | 481,419 | USD | BNY Mellon | 4,076 | 15/03/2024 |
| Buy | 17,115,800 | EUR | to Sell | 18,474,240 | USD | BNY Mellon | 81,760 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 86,605 | |

| | | | | | | | | |
|--|---------|-----|---------|---------|-----|---------------|---------|------------|
| Buy | 273,077 | USD | to Sell | 253,000 | EUR | Goldman Sachs | (1,920) | 15/05/2024 |
| Buy | 163,444 | USD | to Sell | 151,786 | EUR | BNY Mellon | (1,113) | 15/03/2024 |
| Buy | 15,000 | EUR | to Sell | 16,289 | USD | BNY Mellon | (27) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (3,060) | |

Total net unrealised gain on open forward foreign exchange contracts

83,545

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts (continued)

| Invesco Emerging Market Flexible Bond Fund Details of Forward Foreign Exchange Contracts | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|---|---------------|-----|---------|----------------|-----|-------------------------|----------------------------------|---------------|
| Buy | 5,320 | INR | to Sell | 64 | USD | HSBC Bank Plc | - | 20/03/2024 |
| Buy | 6,673 | USD | to Sell | 25,255 | PEN | Morgan Stanley | 22 | 20/03/2024 |
| Buy | 5,540,000 | THB | to Sell | 154,657 | USD | Barclays | 68 | 20/03/2024 |
| Buy | 2,870,000 | BRL | to Sell | 575,589 | USD | Morgan Stanley | 217 | 02/04/2024 |
| Buy | 26,948 | USD | to Sell | 514,671 | ZAR | Merrill Lynch | 237 | 20/03/2024 |
| Buy | 195,563 | USD | to Sell | 180,000 | EUR | HSBC Bank Plc | 376 | 20/03/2024 |
| Buy | 1,179,412 | USD | to Sell | 4,693,000 | PLN | BNP Paribas | 1,488 | 20/03/2024 |
| Buy | 201,629 | USD | to Sell | 3,853,000 | ZAR | Deutsche Bank | 1,663 | 20/03/2024 |
| Buy | 1,578,990,000 | COP | to Sell | 399,468 | USD | Morgan Stanley | 1,690 | 20/03/2024 |
| Buy | 499,933 | EUR | to Sell | 539,612 | USD | BNY Mellon | 2,388 | 15/03/2024 |
| Buy | 448,258 | USD | to Sell | 2,221,692 | BRL | Morgan Stanley | 2,522 | 02/04/2024 |
| Buy | 360,002 | USD | to Sell | 6,873,882 | ZAR | Morgan Stanley | 3,255 | 20/03/2024 |
| Buy | 797,308 | USD | to Sell | 1,220,000 | AUD | JP Morgan Chase | 3,960 | 20/03/2024 |
| Buy | 303,035 | USD | to Sell | 275,000 | EUR | Citigroup | 4,833 | 20/03/2024 |
| Buy | 764,608 | USD | to Sell | 11,948,148,000 | IDR | Morgan Stanley | 4,902 | 20/03/2024 |
| Buy | 4,798,000 | RON | to Sell | 1,038,958 | USD | Deutsche Bank | 6,676 | 20/03/2024 |
| Buy | 3,990,524 | MXN | to Sell | 226,220 | USD | JP Morgan Chase | 6,761 | 20/03/2024 |
| Buy | 1,890,000 | PLN | to Sell | 467,090 | USD | Standard Chartered Bank | 7,293 | 20/03/2024 |
| Buy | 1,251,559 | USD | to Sell | 4,713,745 | PEN | Citigroup | 10,179 | 20/03/2024 |
| Buy | 981,178 | USD | to Sell | 6,978,428 | CNH | JP Morgan Chase | 12,061 | 20/03/2024 |
| Buy | 1,691,533 | USD | to Sell | 605,287,000 | HUF | Morgan Stanley | 26,528 | 20/03/2024 |
| Buy | 28,246,876 | MXN | to Sell | 1,609,245 | USD | Merrill Lynch | 39,906 | 20/03/2024 |
| Buy | 2,955,941 | USD | to Sell | 66,759,924 | CZK | HSBC Bank Plc | 104,298 | 20/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 241,323 | |

| | | | | | | | | |
|--|----------------|-----|---------|---------------|-----|---|-----------|------------|
| Buy | 62,854,450 | THB | to Sell | 1,805,255 | USD | HSBC Bank Plc | (49,820) | 20/03/2024 |
| Buy | 951,249 | USD | to Sell | 3,874,676,685 | COP | Deutsche Bank | (33,150) | 20/03/2024 |
| Buy | 436,099,987 | HUF | to Sell | 1,223,146 | USD | JP Morgan Chase | (23,535) | 20/03/2024 |
| Buy | 24,921,089,000 | IDR | to Sell | 1,605,378 | USD | Standard Chartered Bank | (20,806) | 20/03/2024 |
| Buy | 1,592,125 | USD | to Sell | 6,397,079 | PLN | Standard Chartered Bank | (13,517) | 20/03/2024 |
| Buy | 1,220,000 | AUD | to Sell | 802,697 | USD | BNP Paribas | (9,349) | 20/03/2024 |
| Buy | 10,690,000 | ZAR | to Sell | 561,698 | USD | Royal Bank of Canada (London Branch) | (6,899) | 20/03/2024 |
| Buy | 648,381 | USD | to Sell | 2,565,860,000 | COP | BNP Paribas | (3,501) | 20/03/2024 |
| Buy | 295,698 | USD | to Sell | 1,190,459 | PLN | Deutsche Bank | (3,103) | 20/03/2024 |
| Buy | 883,169 | USD | to Sell | 31,710,000 | THB | Merrill Lynch | (2,446) | 20/03/2024 |
| Buy | 1,359,623 | USD | to Sell | 1,256,000 | EUR | Citigroup | (2,348) | 20/03/2024 |
| Buy | 749,506 | USD | to Sell | 17,600,000 | CZK | JP Morgan Chase | (2,277) | 20/03/2024 |
| Buy | 73,330,000 | HUF | to Sell | 203,646 | USD | Deutsche Bank | (1,932) | 20/03/2024 |
| Buy | 56,662 | USD | to Sell | 230,616,705 | COP | Merrill Lynch | (1,928) | 20/03/2024 |
| Buy | 5,775,240,000 | IDR | to Sell | 369,056 | USD | Royal Bank of Canada (London Branch) | (1,845) | 20/03/2024 |
| Buy | 5,840,000 | ZAR | to Sell | 304,727 | USD | Morgan Stanley | (1,637) | 20/03/2024 |
| Buy | 404,370 | USD | to Sell | 6,950,000 | MXN | Goldman Sachs | (1,395) | 20/03/2024 |
| Buy | 283,917 | USD | to Sell | 1,309,000 | RON | Merrill Lynch | (1,355) | 20/03/2024 |
| Buy | 4,629,080 | THB | to Sell | 130,529 | USD | Goldman Sachs | (1,245) | 20/03/2024 |
| Buy | 1,850,000 | PLN | to Sell | 465,395 | USD | BNP Paribas | (1,052) | 20/03/2024 |
| Buy | 1,270,000 | RON | to Sell | 277,489 | USD | Deutsche Bank | (716) | 20/03/2024 |
| Buy | 17,665,025 | KRW | to Sell | 13,518 | USD | Merrill Lynch | (268) | 20/03/2024 |
| Buy | 8,380,000 | MXN | to Sell | 489,515 | USD | Royal Bank of Canada (London Branch) | (261) | 20/03/2024 |
| Buy | 3,430,725 | KRW | to Sell | 2,627 | USD | HSBC Bank Plc | (53) | 20/03/2024 |
| Buy | 200,000 | JPY | to Sell | 1,385 | USD | BNP Paribas | (47) | 21/03/2024 |
| Buy | 1,548 | SGD | to Sell | 1,161 | USD | JP Morgan Chase | (9) | 20/03/2024 |
| Buy | 190,247 | USD | to Sell | 1,370,000 | CNH | Morgan Stanley | (9) | 20/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (184,503) | |

Total net unrealised gain on open forward foreign exchange contracts **56,820**

| Invesco Emerging Markets Local Debt Fund Details of Forward Foreign Exchange Contracts | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|---|-----------|-----|---------|-----------|-----|-----------------|----------------------------------|---------------|
| Buy | 5,830,000 | PLN | to Sell | 1,463,291 | USD | JP Morgan Chase | 16 | 20/03/2024 |
| Buy | 2,597 | USD | to Sell | 3,944 | AUD | BNY Mellon | 32 | 15/03/2024 |
| Buy | 11,102 | USD | to Sell | 42,016 | PEN | Morgan Stanley | 37 | 20/03/2024 |
| Buy | 151,190 | USD | to Sell | 139,171 | EUR | BNY Mellon | 309 | 15/03/2024 |
| Buy | 415,311 | USD | to Sell | 327,489 | GBP | BNY Mellon | 980 | 15/03/2024 |
| Buy | 1,470,000 | RON | to Sell | 319,160 | USD | Merrill Lynch | 1,199 | 20/03/2024 |
| Buy | 6,092,725 | EUR | to Sell | 6,605,333 | USD | Citigroup | 1,447 | 20/03/2024 |
| Buy | 690,000 | PLN | to Sell | 171,110 | USD | Morgan Stanley | 2,078 | 20/03/2024 |

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts (continued)

Invesco Emerging Markets Local Debt Fund (continued) Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|--|----------------|-----|---------|-----------------|-----|-------------------------|----------------------------------|---------------|
| Buy | 307,609 | USD | to Sell | 410,000 | SGD | Deutsche Bank | 2,579 | 20/03/2024 |
| Buy | 1,341,123 | USD | to Sell | 25,785,000 | ZAR | Deutsche Bank | 2,909 | 20/03/2024 |
| Buy | 557,886 | USD | to Sell | 8,717,810,000 | IDR | Morgan Stanley | 3,577 | 20/03/2024 |
| Buy | 3,350,000 | PLN | to Sell | 836,563 | USD | Barclays | 4,274 | 20/03/2024 |
| Buy | 2,560,000 | RON | to Sell | 553,600 | USD | Deutsche Bank | 4,304 | 20/03/2024 |
| Buy | 2,010,000 | RON | to Sell | 433,730 | USD | Barclays | 4,312 | 20/03/2024 |
| Buy | 2,001,497 | USD | to Sell | 7,955,000 | PLN | JP Morgan Chase | 4,823 | 20/03/2024 |
| Buy | 2,910,000 | BRL | to Sell | 578,907 | USD | Deutsche Bank | 4,923 | 02/04/2024 |
| Buy | 1,090,504 | USD | to Sell | 5,410,000 | BRL | Barclays | 5,101 | 02/04/2024 |
| Buy | 1,256,097 | USD | to Sell | 24,080,000 | ZAR | HSBC Bank Plc | 6,370 | 20/03/2024 |
| Buy | 668,301 | USD | to Sell | 610,000 | EUR | Deutsche Bank | 6,834 | 20/03/2024 |
| Buy | 2,380,000 | PLN | to Sell | 590,435 | USD | Goldman Sachs | 6,936 | 20/03/2024 |
| Buy | 729,349 | USD | to Sell | 970,000 | SGD | Morgan Stanley | 7,693 | 20/03/2024 |
| Buy | 22,420,000 | BRL | to Sell | 4,490,376 | USD | JP Morgan Chase | 7,726 | 02/04/2024 |
| Buy | 131,107,000 | MXN | to Sell | 7,646,445 | USD | Deutsche Bank | 8,036 | 20/03/2024 |
| Buy | 2,156,800,000 | COP | to Sell | 539,691 | USD | Barclays | 8,265 | 20/03/2024 |
| Buy | 36,580,000 | BRL | to Sell | 7,330,558 | USD | Goldman Sachs | 8,450 | 02/04/2024 |
| Buy | 6,560,000 | EUR | to Sell | 7,114,740 | USD | Deutsche Bank | 8,907 | 22/04/2024 |
| Buy | 7,114,740 | USD | to Sell | 122,373,520 | MXN | Deutsche Bank | 9,196 | 22/04/2024 |
| Buy | 1,147,599 | USD | to Sell | 21,836,981 | ZAR | Merrill Lynch | 14,282 | 20/03/2024 |
| Buy | 4,290,000 | PLN | to Sell | 1,060,463 | USD | HSBC Bank Plc | 14,421 | 22/07/2024 |
| Buy | 565,599 | USD | to Sell | 2,090,000 | PEN | JP Morgan Chase | 15,191 | 20/03/2024 |
| Buy | 1,143,460 | USD | to Sell | 409,990,000 | HUF | Merrill Lynch | 15,671 | 20/03/2024 |
| Buy | 2,170,315 | USD | to Sell | 9,880,000 | RON | JP Morgan Chase | 17,154 | 20/03/2024 |
| Buy | 4,400,000 | USD | to Sell | 4,290,000,000 | CLP | Deutsche Bank | 18,013 | 15/04/2024 |
| Buy | 8,826,549 | GBP | to Sell | 11,148,605 | USD | BNY Mellon | 18,541 | 15/03/2024 |
| Buy | 10,160,000 | PLN | to Sell | 2,529,450 | USD | Deutsche Bank | 20,670 | 20/03/2024 |
| Buy | 1,293,231 | USD | to Sell | 4,820,000 | PEN | Goldman Sachs | 23,869 | 20/03/2024 |
| Buy | 3,228,829 | USD | to Sell | 12,163,000 | PEN | Standard Chartered Bank | 25,666 | 20/03/2024 |
| Buy | 3,188,870,000 | COP | to Sell | 784,130 | USD | Citigroup | 26,033 | 20/03/2024 |
| Buy | 2,852,452 | USD | to Sell | 10,732,330 | PEN | Citigroup | 26,060 | 20/03/2024 |
| Buy | 2,273,607 | USD | to Sell | 816,195,000 | HUF | Standard Chartered Bank | 28,442 | 20/03/2024 |
| Buy | 5,500,000 | EUR | to Sell | 5,946,974 | USD | Merrill Lynch | 30,738 | 13/05/2024 |
| Buy | 17,090,000 | MXN | to Sell | 966,615 | USD | Citigroup | 31,158 | 20/03/2024 |
| Buy | 2,351,614 | USD | to Sell | 10,985,000 | MYR | Standard Chartered Bank | 35,815 | 20/03/2024 |
| Buy | 6,939,687 | USD | to Sell | 247,150,000 | THB | Morgan Stanley | 37,141 | 20/03/2024 |
| Buy | 586,398 | USD | to Sell | 536,120,000 | CLP | Morgan Stanley | 38,214 | 20/03/2024 |
| Buy | 8,951,432 | USD | to Sell | 8,190,000 | EUR | Goldman Sachs | 41,669 | 05/06/2024 |
| Buy | 1,550,388 | USD | to Sell | 54,000,000 | THB | Deutsche Bank | 42,245 | 20/03/2024 |
| Buy | 1,262,321 | USD | to Sell | 43,670,000 | THB | Standard Chartered Bank | 42,681 | 20/03/2024 |
| Buy | 5,593,360 | USD | to Sell | 198,713,850 | THB | HSBC Bank Plc | 43,566 | 20/03/2024 |
| Buy | 6,600,000 | USD | to Sell | 128,779,200 | ZAR | JP Morgan Chase | 44,926 | 23/10/2024 |
| Buy | 1,758,361 | USD | to Sell | 32,838,000 | ZAR | Standard Chartered Bank | 54,103 | 20/03/2024 |
| Buy | 3,258,501 | USD | to Sell | 15,195,000 | MYR | Deutsche Bank | 55,172 | 20/03/2024 |
| Buy | 2,523,843 | USD | to Sell | 57,645,000 | CZK | Deutsche Bank | 61,543 | 20/03/2024 |
| Buy | 3,307,500 | USD | to Sell | 4,316,287,500 | KRW | Deutsche Bank | 68,723 | 16/04/2024 |
| Buy | 137,854,000 | CZK | to Sell | 5,811,193 | USD | HSBC Bank Plc | 77,225 | 20/03/2024 |
| Buy | 18,265,370 | USD | to Sell | 130,960,000 | CNH | JP Morgan Chase | 78,541 | 20/03/2024 |
| Buy | 9,311,105 | USD | to Sell | 177,888,451 | ZAR | Morgan Stanley | 78,880 | 20/03/2024 |
| Buy | 54,060,000 | MXN | to Sell | 3,072,030 | USD | Goldman Sachs | 84,181 | 20/03/2024 |
| Buy | 11,157,588 | USD | to Sell | 14,882,777 | SGD | JP Morgan Chase | 85,172 | 20/03/2024 |
| Buy | 8,254,816 | USD | to Sell | 128,326,420,000 | IDR | Standard Chartered Bank | 95,361 | 20/03/2024 |
| Buy | 24,528,850,000 | COP | to Sell | 6,107,889 | USD | Goldman Sachs | 123,906 | 20/03/2024 |
| Buy | 93,907,409 | MXN | to Sell | 5,349,973 | USD | Merrill Lynch | 132,667 | 20/03/2024 |
| Buy | 29,254,286 | EUR | to Sell | 31,575,946 | USD | BNY Mellon | 139,927 | 15/03/2024 |
| Buy | 38,329,100,000 | COP | to Sell | 9,543,541 | USD | JP Morgan Chase | 194,344 | 20/03/2024 |
| Buy | 6,418,557 | USD | to Sell | 145,557,000 | CZK | JP Morgan Chase | 201,105 | 20/03/2024 |
| Buy | 4,247,719 | USD | to Sell | 144,720,000 | THB | JP Morgan Chase | 205,897 | 20/03/2024 |
| Buy | 201,512,000 | MXN | to Sell | 11,557,277 | USD | Morgan Stanley | 207,693 | 20/03/2024 |
| Buy | 6,246,255 | USD | to Sell | 141,327,000 | CZK | Morgan Stanley | 209,488 | 20/03/2024 |
| Buy | 535,488,293 | MXN | to Sell | 31,036,197 | USD | JP Morgan Chase | 227,469 | 20/03/2024 |
| Buy | 9,416,876 | USD | to Sell | 3,328,650,000 | HUF | JP Morgan Chase | 260,525 | 20/03/2024 |
| Buy | 148,912,500 | EGP | to Sell | 4,125,000 | USD | JP Morgan Chase | 364,618 | 11/03/2024 |
| Buy | 24,775,300 | PLN | to Sell | 5,575,000 | USD | JP Morgan Chase | 632,595 | 22/07/2024 |
| Buy | 7,979,926 | USD | to Sell | 7,061,595,906 | CLP | Merrill Lynch | 759,429 | 20/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 5,172,043 | |
| Buy | 53,766,802 | USD | to Sell | 219,005,625,153 | COP | Deutsche Bank | (1,873,731) | 20/03/2024 |
| Buy | 18,575,920,000 | CLP | to Sell | 20,521,224 | USD | Morgan Stanley | (1,527,305) | 20/03/2024 |
| Buy | 1,358,381,351 | THB | to Sell | 39,014,328 | USD | HSBC Bank Plc | (1,076,680) | 20/03/2024 |

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts (continued)

Invesco Emerging Markets Local Debt Fund (continued) Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|-----|-----------------|-----|---------|----------------|-----|-------------------------|----------------------------------|---------------|
| Buy | 10,226,530,512 | HUF | to Sell | 28,686,363 | USD | JP Morgan Chase | (555,527) | 20/03/2024 |
| Buy | 253,674,258 | CNH | to Sell | 35,648,045 | USD | JP Morgan Chase | (419,498) | 20/03/2024 |
| Buy | 12,068,474 | USD | to Sell | 48,864,720,000 | COP | Morgan Stanley | (346,088) | 20/03/2024 |
| Buy | 8,304,126 | USD | to Sell | 33,956,770,000 | COP | JP Morgan Chase | (322,925) | 20/03/2024 |
| Buy | 70,209,500 | MYR | to Sell | 15,103,364 | USD | Merrill Lynch | (302,172) | 20/03/2024 |
| Buy | 18,255,268 | USD | to Sell | 317,514,000 | MXN | JP Morgan Chase | (282,302) | 20/03/2024 |
| Buy | 32,503,842 | USD | to Sell | 130,598,813 | PLN | Standard Chartered Bank | (275,945) | 20/03/2024 |
| Buy | 9,703,539 | USD | to Sell | 170,787,000 | MXN | Deutsche Bank | (267,600) | 20/03/2024 |
| Buy | 320,658,972,700 | IDR | to Sell | 20,644,726 | USD | Standard Chartered Bank | (256,075) | 20/03/2024 |
| Buy | 6,553,474 | USD | to Sell | 115,037,000 | MXN | Morgan Stanley | (162,785) | 20/03/2024 |
| Buy | 259,561,550 | THB | to Sell | 7,400,172 | USD | Goldman Sachs | (150,990) | 20/03/2024 |
| Buy | 32,000,000 | MYR | to Sell | 6,875,595 | USD | Standard Chartered Bank | (129,525) | 20/03/2024 |
| Buy | 79,697,600 | CZK | to Sell | 3,528,785 | USD | HSBC Bank Plc | (124,510) | 20/03/2024 |
| Buy | 344,825,000 | CZK | to Sell | 14,852,826 | USD | Morgan Stanley | (123,663) | 20/03/2024 |
| Buy | 3,202,683 | USD | to Sell | 13,034,985,797 | COP | Merrill Lynch | (108,983) | 20/03/2024 |
| Buy | 926,050,000 | CLP | to Sell | 1,041,219 | USD | Merrill Lynch | (94,331) | 20/03/2024 |
| Buy | 19,150,348 | USD | to Sell | 88,292,678 | RON | Merrill Lynch | (91,387) | 20/03/2024 |
| Buy | 167,010,000 | ZAR | to Sell | 8,757,878 | USD | JP Morgan Chase | (90,233) | 20/03/2024 |
| Buy | 3,641,288 | USD | to Sell | 63,868,200 | MXN | Merrill Lynch | (88,167) | 19/03/2024 |
| Buy | 9,815,812 | USD | to Sell | 820,994,543 | INR | HSBC Bank Plc | (77,192) | 20/03/2024 |
| Buy | 3,955,000 | USD | to Sell | 69,813,660 | MXN | Merrill Lynch | (76,528) | 28/05/2024 |
| Buy | 643,279 | USD | to Sell | 2,840,000 | PLN | Deutsche Bank | (68,300) | 22/07/2024 |
| Buy | 3,127,531 | USD | to Sell | 12,127,000 | PEN | Standard Chartered Bank | (66,152) | 20/03/2024 |
| Buy | 3,910,339 | USD | to Sell | 15,090,000 | PEN | JP Morgan Chase | (63,658) | 20/03/2024 |
| Buy | 6,036,784 | USD | to Sell | 24,303,679 | PLN | Deutsche Bank | (63,343) | 20/03/2024 |
| Buy | 3,300,000 | EUR | to Sell | 3,641,289 | USD | Merrill Lynch | (63,012) | 19/03/2024 |
| Buy | 16,262,777 | SGD | to Sell | 12,153,703 | USD | JP Morgan Chase | (54,601) | 20/03/2024 |
| Buy | 48,830,000 | ZAR | to Sell | 2,588,014 | USD | Morgan Stanley | (53,788) | 20/03/2024 |
| Buy | 850,402,000 | HUF | to Sell | 2,390,538 | USD | Merrill Lynch | (51,277) | 20/03/2024 |
| Buy | 23,970,000 | CNH | to Sell | 3,373,242 | USD | Morgan Stanley | (44,452) | 20/03/2024 |
| Buy | 26,790,000 | BRL | to Sell | 5,404,239 | USD | Standard Chartered Bank | (43,031) | 24/04/2024 |
| Buy | 660,900,000 | HUF | to Sell | 1,860,369 | USD | Morgan Stanley | (42,385) | 20/03/2024 |
| Buy | 32,125,932 | BRL | to Sell | 6,485,371 | USD | Morgan Stanley | (39,977) | 02/04/2024 |
| Buy | 44,275,530,000 | IDR | to Sell | 2,852,596 | USD | JP Morgan Chase | (37,399) | 20/03/2024 |
| Buy | 17,600,000 | TRY | to Sell | 456,100 | USD | Goldman Sachs | (34,855) | 29/11/2024 |
| Buy | 36,745,350,000 | IDR | to Sell | 2,370,897 | USD | Morgan Stanley | (34,496) | 20/03/2024 |
| Buy | 3,216,000 | EUR | to Sell | 3,529,560 | USD | Deutsche Bank | (30,928) | 05/06/2024 |
| Buy | 18,050,000 | CZK | to Sell | 799,159 | USD | Deutsche Bank | (28,155) | 20/03/2024 |
| Buy | 107,130,000 | THB | to Sell | 3,019,931 | USD | JP Morgan Chase | (27,943) | 20/03/2024 |
| Buy | 5,946,974 | USD | to Sell | 103,180,000 | MXN | Merrill Lynch | (24,662) | 13/05/2024 |
| Buy | 16,530,000 | CZK | to Sell | 729,988 | USD | Citigroup | (23,911) | 20/03/2024 |
| Buy | 40,190,000 | RON | to Sell | 8,775,578 | USD | JP Morgan Chase | (16,920) | 20/03/2024 |
| Buy | 3,575,000 | USD | to Sell | 17,946,500 | BRL | HSBC Bank Plc | (16,449) | 24/04/2024 |
| Buy | 2,308,218 | USD | to Sell | 9,259,000 | PLN | Morgan Stanley | (15,755) | 20/03/2024 |
| Buy | 1,650,000 | USD | to Sell | 6,682,500,000 | COP | Merrill Lynch | (12,844) | 23/07/2024 |
| Buy | 2,069,369 | USD | to Sell | 9,547,000 | RON | JP Morgan Chase | (11,221) | 20/03/2024 |
| Buy | 734,248 | USD | to Sell | 2,970,000 | PLN | JP Morgan Chase | (11,210) | 20/03/2024 |
| Buy | 23,628,030,000 | IDR | to Sell | 1,513,463 | USD | Barclays | (11,108) | 20/03/2024 |
| Buy | 3,529,560 | USD | to Sell | 14,118,240 | PLN | Deutsche Bank | (10,717) | 05/06/2024 |
| Buy | 47,170,000 | THB | to Sell | 1,327,794 | USD | Citigroup | (10,403) | 20/03/2024 |
| Buy | 34,869,240 | CNH | to Sell | 4,932,000 | USD | Deutsche Bank | (9,748) | 08/11/2024 |
| Buy | 215,580,000 | HUF | to Sell | 602,254 | USD | Goldman Sachs | (9,243) | 20/03/2024 |
| Buy | 600,078,595 | KRW | to Sell | 459,201 | USD | Merrill Lynch | (9,096) | 20/03/2024 |
| Buy | 4,935,000 | USD | to Sell | 410,147,850 | INR | Goldman Sachs | (8,776) | 13/03/2024 |
| Buy | 1,179,738 | USD | to Sell | 1,096,000 | EUR | Merrill Lynch | (8,285) | 11/03/2024 |
| Buy | 1,144,878 | USD | to Sell | 5,470,000 | MYR | Standard Chartered Bank | (8,278) | 20/03/2024 |
| Buy | 708,522 | USD | to Sell | 16,770,000 | CZK | JP Morgan Chase | (7,807) | 20/03/2024 |
| Buy | 3,460,000 | PEN | to Sell | 917,018 | USD | Goldman Sachs | (5,816) | 20/03/2024 |
| Buy | 3,170,000 | CNH | to Sell | 445,922 | USD | Deutsche Bank | (5,695) | 20/03/2024 |
| Buy | 5,500,000 | CNH | to Sell | 769,271 | USD | Merrill Lynch | (5,468) | 20/03/2024 |
| Buy | 4,583,619 | USD | to Sell | 380,830,000 | INR | Standard Chartered Bank | (5,392) | 20/03/2024 |
| Buy | 5,844,420 | BRL | to Sell | 1,179,738 | USD | Merrill Lynch | (4,776) | 11/03/2024 |
| Buy | 3,510,000 | CNH | to Sell | 491,628 | USD | Citigroup | (4,184) | 20/03/2024 |
| Buy | 3,510,000 | PEN | to Sell | 928,436 | USD | JP Morgan Chase | (4,067) | 20/03/2024 |
| Buy | 2,410,000 | RON | to Sell | 528,786 | USD | Deutsche Bank | (3,572) | 20/03/2024 |
| Buy | 2,400,000 | EUR | to Sell | 2,605,875 | USD | JP Morgan Chase | (3,382) | 20/03/2024 |
| Buy | 132,090,000 | CLP | to Sell | 138,375 | USD | Citigroup | (3,313) | 20/03/2024 |
| Buy | 701,517 | USD | to Sell | 649,986 | EUR | BNY Mellon | (3,162) | 15/03/2024 |
| Buy | 2,200,000 | PLN | to Sell | 555,232 | USD | JP Morgan Chase | (3,040) | 20/03/2024 |
| Buy | 28,380,000 | ZAR | to Sell | 1,475,894 | USD | Merrill Lynch | (3,001) | 20/03/2024 |

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts (continued)

Invesco Emerging Markets Local Debt Fund (continued) Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|---|-------------|-----|---------|-----------|-----|----------------|----------------------------------|---------------|
| Buy | 116,541,285 | KRW | to Sell | 89,222 | USD | HSBC Bank Plc | (1,807) | 20/03/2024 |
| Buy | 590,863 | USD | to Sell | 2,950,000 | BRL | Morgan Stanley | (993) | 02/04/2024 |
| Buy | 157,681 | AUD | to Sell | 102,818 | USD | BNY Mellon | (297) | 15/03/2024 |
| Buy | 19,061 | CHF | to Sell | 21,851 | USD | BNY Mellon | (158) | 15/03/2024 |
| Buy | 33,549 | EUR | to Sell | 36,439 | USD | BNY Mellon | (68) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (9,956,518) | |
| Total net unrealised loss on open forward foreign exchange contracts | | | | | | | (4,784,475) | |

Invesco Environmental Climate Opportunities Bond Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|---|-----------|-----|---------|-----------|-----|------------------------|----------------------------------|---------------|
| Buy | 15,536 | GBP | to Sell | 19,622 | USD | BNY Mellon | 34 | 15/03/2024 |
| Buy | 434,636 | USD | to Sell | 400,000 | EUR | Deutsche Bank | 324 | 19/04/2024 |
| Buy | 507,317 | USD | to Sell | 400,000 | GBP | Deutsche Bank | 1,134 | 19/04/2024 |
| Buy | 2,913,187 | USD | to Sell | 2,300,000 | GBP | Royal Bank of Scotland | 2,187 | 17/05/2024 |
| Buy | 5,325,433 | USD | to Sell | 4,900,000 | EUR | Royal Bank of Scotland | 14,686 | 08/03/2024 |
| Buy | 5,132,706 | USD | to Sell | 4,700,000 | EUR | Royal Bank of Scotland | 29,544 | 19/04/2024 |
| Buy | 7,974,592 | EUR | to Sell | 8,607,513 | USD | BNY Mellon | 38,097 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 86,006 | |
| Buy | 5,186,702 | USD | to Sell | 4,800,000 | EUR | Royal Bank of Scotland | (31,035) | 17/05/2024 |
| Buy | 2,779,634 | USD | to Sell | 2,200,000 | GBP | Royal Bank of Scotland | (4,377) | 19/04/2024 |
| Buy | 2,780,472 | USD | to Sell | 2,200,000 | GBP | Royal Bank of Scotland | (2,787) | 08/03/2024 |
| Buy | 200,000 | GBP | to Sell | 254,738 | USD | BNP Paribas | (1,647) | 19/04/2024 |
| Buy | 111,460 | USD | to Sell | 103,277 | EUR | BNY Mellon | (506) | 15/03/2024 |
| Buy | 28,127 | EUR | to Sell | 30,546 | USD | BNY Mellon | (52) | 15/03/2024 |
| Buy | 3,559 | CHF | to Sell | 4,080 | USD | BNY Mellon | (29) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (40,433) | |
| Total net unrealised gain on open forward foreign exchange contracts | | | | | | | 45,573 | |

Invesco Euro Bond Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|---|------------|-----|---------|------------|-----|----------------|----------------------------------|---------------|
| Buy | 82,183 | EUR | to Sell | 77,861 | CHF | BNY Mellon | 449 | 15/03/2024 |
| Buy | 922,995 | EUR | to Sell | 1,000,000 | USD | Goldman Sachs | 570 | 14/03/2024 |
| Buy | 280,133 | EUR | to Sell | 300,000 | USD | BNY Mellon | 3,406 | 14/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 4,425 | |
| Buy | 37,361,143 | EUR | to Sell | 32,200,000 | GBP | Goldman Sachs | (217,012) | 14/03/2024 |
| Buy | 49,036,461 | EUR | to Sell | 53,200,000 | USD | Goldman Sachs | (36,550) | 14/03/2024 |
| Buy | 1,637,663 | EUR | to Sell | 1,800,000 | USD | Morgan Stanley | (22,703) | 14/03/2024 |
| Buy | 1,560,376 | EUR | to Sell | 1,350,000 | GBP | Morgan Stanley | (15,106) | 14/03/2024 |
| Buy | 925,997 | EUR | to Sell | 800,000 | GBP | CIBC | (7,622) | 14/03/2024 |
| Buy | 214,741 | CHF | to Sell | 228,024 | EUR | BNY Mellon | (2,598) | 15/03/2024 |
| Buy | 1,671 | GBP | to Sell | 1,955 | EUR | BNY Mellon | (5) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (301,596) | |
| Total net unrealised loss on open forward foreign exchange contracts | | | | | | | (297,171) | |

Invesco Euro Corporate Bond Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|---|------------|-----|---------|------------|-----|------------------------|----------------------------------|---------------|
| Buy | 41,626 | EUR | to Sell | 39,516 | CHF | BNY Mellon | 143 | 15/03/2024 |
| Buy | 89,601,439 | EUR | to Sell | 96,820,000 | USD | Royal Bank of Scotland | 532,954 | 17/05/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 533,097 | |
| Buy | 84,232,786 | EUR | to Sell | 91,900,000 | USD | Royal Bank of Scotland | (406,905) | 19/04/2024 |
| Buy | 84,466,376 | EUR | to Sell | 91,800,000 | USD | Royal Bank of Scotland | (233,577) | 08/03/2024 |
| Buy | 6,685,441 | CHF | to Sell | 7,098,607 | EUR | BNY Mellon | (80,530) | 15/03/2024 |
| Buy | 9,818,347 | EUR | to Sell | 10,700,000 | USD | JP Morgan Chase | (54,088) | 08/03/2024 |
| Buy | 18,200,000 | USD | to Sell | 16,836,450 | EUR | Deutsche Bank | (44,084) | 08/03/2024 |
| Buy | 981,390 | USD | to Sell | 909,284 | EUR | BNY Mellon | (4,063) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (823,247) | |
| Total net unrealised loss on open forward foreign exchange contracts | | | | | | | (290,150) | |

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts (continued)

| Invesco Euro Short Term Bond Fund | | | | | | | Unrealised | |
|---|------------|-----|---------|------------|-----|------------------------|------------------|---------------|
| Details of Forward Foreign Exchange Contracts | | | | | | Counterparty | Gain/(Loss) | Maturity Date |
| | | | | | | | EUR | |
| Buy | 3,000,000 | GBP | to Sell | 3,474,989 | EUR | Royal Bank of Scotland | 26,081 | 14/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 26,081 | |
| Buy | 41,851,442 | EUR | to Sell | 36,070,000 | GBP | Goldman Sachs | (243,093) | 14/03/2024 |
| Buy | 1,265,677 | EUR | to Sell | 1,100,000 | GBP | Royal Bank of Scotland | (18,049) | 14/03/2024 |
| Buy | 9,106,771 | EUR | to Sell | 9,880,000 | USD | Goldman Sachs | (6,788) | 14/03/2024 |
| Buy | 300,000 | GBP | to Sell | 351,433 | EUR | Morgan Stanley | (1,326) | 14/03/2024 |
| Buy | 23,968 | GBP | to Sell | 28,016 | EUR | BNY Mellon | (46) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (269,302) | |
| Total net unrealised loss on open forward foreign exchange contracts | | | | | | | (243,221) | |

| Invesco Euro Ultra-Short Term Debt Fund | | | | | | | Unrealised | |
|---|-----------|-----|---------|-----------|-----|------------------------|---------------|---------------|
| Details of Forward Foreign Exchange Contracts | | | | | | Counterparty | Gain | Maturity Date |
| | | | | | | | EUR | |
| Buy | 6,426,455 | EUR | to Sell | 6,930,000 | USD | Royal Bank of Scotland | 49,009 | 08/05/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 49,009 | |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 49,009 | |

| Invesco Global Flexible Bond Fund | | | | | | | Unrealised | |
|---|-------------|-----|---------|-------------|-----|------------------------|----------------|---------------|
| Details of Forward Foreign Exchange Contracts | | | | | | Counterparty | Gain/(Loss) | Maturity Date |
| | | | | | | | USD | |
| Buy | 3,253 | GBP | to Sell | 4,109 | USD | BNY Mellon | 7 | 15/03/2024 |
| Buy | 10,565 | USD | to Sell | 9,724 | EUR | BNY Mellon | 23 | 15/03/2024 |
| Buy | 150,000 | GBP | to Sell | 174,969 | EUR | Barclays | 58 | 19/03/2024 |
| Buy | 40,000 | GBP | to Sell | 50,495 | USD | Royal Bank of Scotland | 114 | 19/03/2024 |
| Buy | 279,654 | USD | to Sell | 220,000 | GBP | CIBC | 1,308 | 19/03/2024 |
| Buy | 150,000 | EUR | to Sell | 160,712 | USD | Goldman Sachs | 1,937 | 19/03/2024 |
| Buy | 2,623,107 | NZD | to Sell | 2,450,000 | AUD | Citigroup | 2,359 | 19/03/2024 |
| Buy | 458,686 | EUR | to Sell | 494,984 | USD | Morgan Stanley | 2,382 | 19/03/2024 |
| Buy | 273,500 | USD | to Sell | 250,000 | EUR | Barclays | 2,418 | 19/03/2024 |
| Buy | 276,274 | USD | to Sell | 250,000 | EUR | Deutsche Bank | 5,193 | 19/03/2024 |
| Buy | 494,269 | USD | to Sell | 450,000 | EUR | JP Morgan Chase | 6,322 | 19/03/2024 |
| Buy | 1,829,591 | USD | to Sell | 19,331,758 | NOK | Royal Bank of Scotland | 6,986 | 19/03/2024 |
| Buy | 18,243,219 | MXN | to Sell | 1,050,000 | USD | Deutsche Bank | 15,276 | 19/03/2024 |
| Buy | 1,000,000 | EUR | to Sell | 938,170 | CHF | Citigroup | 16,137 | 19/03/2024 |
| Buy | 8,800,000 | PLN | to Sell | 2,191,818 | USD | Barclays | 16,975 | 19/03/2024 |
| Buy | 2,561,390 | USD | to Sell | 18,312,585 | CNH | Barclays | 18,437 | 19/03/2024 |
| Buy | 1,100,000 | USD | to Sell | 947,320 | CHF | Citigroup | 21,393 | 19/03/2024 |
| Buy | 1,000,000 | EUR | to Sell | 932,930 | CHF | Goldman Sachs | 22,103 | 19/03/2024 |
| Buy | 714,107 | USD | to Sell | 102,419,176 | JPY | Barclays | 29,110 | 19/03/2024 |
| Buy | 1,100,000 | USD | to Sell | 934,794 | CHF | Deutsche Bank | 35,654 | 19/03/2024 |
| Buy | 1,374,592 | USD | to Sell | 199,500,000 | JPY | HSBC Bank Plc | 40,302 | 19/03/2024 |
| Buy | 2,145,644 | USD | to Sell | 48,894,032 | CZK | Barclays | 57,113 | 19/03/2024 |
| Buy | 14,407,617 | EUR | to Sell | 15,551,190 | USD | BNY Mellon | 68,748 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 370,355 | |
| Buy | 389,035,530 | JPY | to Sell | 2,340,000 | CHF | Citigroup | (62,361) | 19/03/2024 |
| Buy | 4,805,601 | USD | to Sell | 3,833,613 | GBP | Barclays | (44,728) | 19/03/2024 |
| Buy | 4,900,000 | AUD | to Sell | 5,311,179 | NZD | Citigroup | (44,233) | 19/03/2024 |
| Buy | 22,350,000 | NOK | to Sell | 1,973,646 | EUR | Citigroup | (32,912) | 19/03/2024 |
| Buy | 1,123,393 | USD | to Sell | 19,780,000 | MXN | Barclays | (31,620) | 19/03/2024 |
| Buy | 14,501,972 | USD | to Sell | 13,390,914 | EUR | Barclays | (18,152) | 19/03/2024 |
| Buy | 2,700,000 | NZD | to Sell | 2,542,148 | AUD | Citigroup | (10,844) | 20/03/2024 |
| Buy | 594,844 | EUR | to Sell | 650,000 | USD | JP Morgan Chase | (4,994) | 19/03/2024 |
| Buy | 48,159,300 | CZK | to Sell | 1,900,000 | EUR | Citigroup | (3,074) | 19/03/2024 |
| Buy | 296,485 | USD | to Sell | 274,699 | EUR | BNY Mellon | (1,328) | 15/03/2024 |
| Buy | 400,000 | EUR | to Sell | 434,264 | USD | Morgan Stanley | (533) | 19/03/2024 |
| Buy | 2,208,368 | USD | to Sell | 8,800,000 | PLN | JP Morgan Chase | (426) | 19/03/2024 |
| Buy | 25,635 | EUR | to Sell | 27,844 | USD | BNY Mellon | (51) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (255,256) | |
| Total net unrealised gain on open forward foreign exchange contracts | | | | | | | 115,099 | |

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts (continued)

Invesco Global High Yield Short Term Bond Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|---|------------|-----|---------|------------|-----|---------------|----------------------------------|---------------|
| Buy | 20,635 | SEK | to Sell | 1,990 | USD | BNY Mellon | 6 | 15/03/2024 |
| Buy | 505,047 | EUR | to Sell | 545,134 | USD | BNY Mellon | 2,410 | 15/03/2024 |
| Buy | 42,022,727 | GBP | to Sell | 53,077,913 | USD | BNY Mellon | 88,274 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 90,690 | |
| Buy | 12,946,347 | USD | to Sell | 11,976,000 | EUR | CIBC | (70,879) | 15/05/2024 |
| Buy | 18,129,352 | EUR | to Sell | 19,688,711 | USD | BNY Mellon | (33,874) | 15/03/2024 |
| Buy | 3,657,876 | USD | to Sell | 2,902,000 | GBP | CIBC | (15,010) | 15/05/2024 |
| Buy | 885,716 | USD | to Sell | 700,000 | GBP | HSBC Bank Plc | (232) | 15/05/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (119,995) | |
| Total net unrealised loss on open forward foreign exchange contracts | | | | | | | (29,305) | |

Invesco Global Investment Grade Corporate Bond Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|---|-------------|-----|---------|-------------|-----|------------------------|----------------------------------|---------------|
| Buy | 39 | USD | to Sell | 59 | AUD | BNY Mellon | - | 15/03/2024 |
| Buy | 46,946 | USD | to Sell | 338,133 | CNH | BNY Mellon | 4 | 15/03/2024 |
| Buy | 67,310 | USD | to Sell | 53,149 | GBP | BNY Mellon | 67 | 15/03/2024 |
| Buy | 46,006 | CHF | to Sell | 52,022 | USD | BNY Mellon | 337 | 15/03/2024 |
| Buy | 281,886 | USD | to Sell | 259,479 | EUR | BNY Mellon | 574 | 15/03/2024 |
| Buy | 910,052 | AUD | to Sell | 589,989 | USD | BNY Mellon | 1,708 | 15/03/2024 |
| Buy | 1,267,499 | USD | to Sell | 1,000,000 | GBP | CIBC | 2,331 | 14/03/2024 |
| Buy | 1,630,901 | USD | to Sell | 1,500,000 | EUR | Royal Bank of Scotland | 4,752 | 14/03/2024 |
| Buy | 2,000,000 | EUR | to Sell | 2,161,105 | USD | State Street | 7,093 | 14/03/2024 |
| Buy | 2,178,018 | USD | to Sell | 2,000,000 | EUR | Morgan Stanley | 9,820 | 14/03/2024 |
| Buy | 46,615,236 | SGD | to Sell | 34,655,004 | USD | BNY Mellon | 17,639 | 15/03/2024 |
| Buy | 2,550,416 | USD | to Sell | 2,000,000 | GBP | State Street | 20,079 | 14/03/2024 |
| Buy | 315,920,173 | CNH | to Sell | 43,824,251 | USD | BNY Mellon | 33,601 | 15/03/2024 |
| Buy | 5,096,825 | USD | to Sell | 4,000,000 | GBP | Barclays | 36,151 | 14/03/2024 |
| Buy | 4,394,176 | USD | to Sell | 4,000,000 | EUR | CIBC | 57,781 | 14/03/2024 |
| Buy | 37,029,986 | GBP | to Sell | 46,769,743 | USD | BNY Mellon | 79,743 | 15/03/2024 |
| Buy | 292,165,455 | USD | to Sell | 269,300,000 | EUR | Goldman Sachs | 217,609 | 14/03/2024 |
| Buy | 12,153,593 | USD | to Sell | 11,000,000 | EUR | State Street | 228,505 | 14/03/2024 |
| Buy | 277,386,853 | EUR | to Sell | 299,401,216 | USD | BNY Mellon | 1,326,204 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 2,043,998 | |
| Buy | 137,020,380 | USD | to Sell | 108,850,000 | GBP | Goldman Sachs | (693,215) | 14/03/2024 |
| Buy | 9,359,778 | USD | to Sell | 8,689,804 | EUR | BNY Mellon | (61,225) | 15/03/2024 |
| Buy | 5,000,000 | EUR | to Sell | 5,479,494 | USD | Morgan Stanley | (58,999) | 14/03/2024 |
| Buy | 6,880,479 | CHF | to Sell | 7,886,846 | USD | BNY Mellon | (56,267) | 15/03/2024 |
| Buy | 11,844,722 | AUD | to Sell | 7,724,662 | USD | BNY Mellon | (23,473) | 15/03/2024 |
| Buy | 3,246,291 | USD | to Sell | 3,000,000 | EUR | State Street | (6,006) | 14/03/2024 |
| Buy | 715,140 | USD | to Sell | 567,256 | GBP | BNY Mellon | (2,540) | 15/03/2024 |
| Buy | 5,737,554 | CNH | to Sell | 798,057 | USD | BNY Mellon | (1,536) | 15/03/2024 |
| Buy | 2,166,858 | USD | to Sell | 2,000,000 | EUR | Goldman Sachs | (1,340) | 14/03/2024 |
| Buy | 3,251,320 | USD | to Sell | 3,000,000 | EUR | Deutsche Bank | (977) | 14/03/2024 |
| Buy | 253,888 | GBP | to Sell | 321,849 | USD | BNY Mellon | (636) | 15/03/2024 |
| Buy | 250,504 | EUR | to Sell | 272,131 | USD | BNY Mellon | (548) | 15/03/2024 |
| Buy | 124,990 | USD | to Sell | 900,529 | CNH | BNY Mellon | (27) | 15/03/2024 |
| Buy | 15 | SGD | to Sell | 11 | USD | BNY Mellon | - | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (906,789) | |
| Total net unrealised gain on open forward foreign exchange contracts | | | | | | | 1,137,209 | |

Invesco Global Total Return (EUR) Bond Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|-----|-------------|-----|---------|----------------|-----|-----------------|----------------------------------|---------------|
| Buy | 6,110 | EUR | to Sell | 154,393 | CZK | BNY Mellon | 27 | 15/03/2024 |
| Buy | 17,963 | USD | to Sell | 16,533 | EUR | BNY Mellon | 36 | 15/03/2024 |
| Buy | 75,737 | SEK | to Sell | 6,712 | EUR | BNY Mellon | 43 | 15/03/2024 |
| Buy | 18,421 | EUR | to Sell | 19,873 | USD | BNY Mellon | 90 | 15/03/2024 |
| Buy | 1,215,723 | CZK | to Sell | 47,762 | EUR | BNY Mellon | 141 | 15/03/2024 |
| Buy | 95,118 | CHF | to Sell | 99,664 | EUR | BNY Mellon | 187 | 15/03/2024 |
| Buy | 198,931 | EUR | to Sell | 188,342 | CHF | BNY Mellon | 1,218 | 15/03/2024 |
| Buy | 149,543,063 | EUR | to Sell | 162,000,000 | USD | Citigroup | 60,004 | 06/03/2024 |
| Buy | 9,664,653 | EUR | to Sell | 16,000,000 | AUD | JP Morgan Chase | 75,015 | 08/05/2024 |
| Buy | 148,646,715 | EUR | to Sell | 161,000,000 | USD | Goldman Sachs | 92,629 | 07/03/2024 |
| Buy | 105,081,680 | EUR | to Sell | 90,000,000 | GBP | JP Morgan Chase | 260,075 | 08/05/2024 |
| Buy | 16,800,000 | EUR | to Sell | 17,169,432,000 | CLP | Goldman Sachs | 599,654 | 13/03/2024 |

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts (continued)

Invesco Global Total Return (EUR) Bond Fund (continued) Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|---|----------------|-----|---------|-------------|-----|------------------------|----------------------------------|---------------|
| Buy | 138,064,696 | EUR | to Sell | 149,000,000 | USD | JP Morgan Chase | 950,420 | 09/05/2024 |
| Buy | 138,999,471 | EUR | to Sell | 150,000,000 | USD | JP Morgan Chase | 959,504 | 08/05/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 2,999,043 | |
| Buy | 13,800,000,000 | JPY | to Sell | 95,766,104 | USD | JP Morgan Chase | (3,283,237) | 13/03/2024 |
| Buy | 89,974,111 | CHF | to Sell | 95,538,344 | EUR | BNY Mellon | (1,087,555) | 15/03/2024 |
| Buy | 17,008,605,600 | CLP | to Sell | 16,800,000 | EUR | Goldman Sachs | (751,403) | 13/03/2024 |
| Buy | 54,674,586 | EUR | to Sell | 60,000,000 | USD | Royal Bank of Scotland | (691,835) | 05/03/2024 |
| Buy | 73,701,839 | EUR | to Sell | 80,000,000 | USD | Deutsche Bank | (120,056) | 05/03/2024 |
| Buy | 3,027,114 | USD | to Sell | 2,804,369 | EUR | BNY Mellon | (12,200) | 15/03/2024 |
| Buy | 61,634,032 | CZK | to Sell | 2,437,996 | EUR | BNY Mellon | (9,479) | 15/03/2024 |
| Buy | 34,616 | EUR | to Sell | 33,032 | CHF | BNY Mellon | (60) | 15/03/2024 |
| Buy | 5,990 | EUR | to Sell | 6,508 | USD | BNY Mellon | (13) | 15/03/2024 |
| Buy | 26 | EUR | to Sell | 292 | SEK | BNY Mellon | - | 15/03/2024 |
| Buy | 456 | EUR | to Sell | 11,567 | CZK | BNY Mellon | - | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (5,955,838) | |
| Total net unrealised loss on open forward foreign exchange contracts | | | | | | | (2,956,795) | |

Invesco India Bond Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|---|------------|-----|---------|-------------|-----|--------------|----------------------------------|---------------|
| Buy | 592,748 | SGD | to Sell | 440,665 | USD | BNY Mellon | 224 | 15/03/2024 |
| Buy | 124,050 | GBP | to Sell | 156,654 | USD | BNY Mellon | 291 | 15/03/2024 |
| Buy | 430,997 | USD | to Sell | 396,720 | EUR | BNY Mellon | 896 | 15/03/2024 |
| Buy | 96,781,935 | EUR | to Sell | 104,462,065 | USD | BNY Mellon | 463,534 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 464,945 | |
| Buy | 1,723,786 | USD | to Sell | 1,598,367 | EUR | BNY Mellon | (9,074) | 15/03/2024 |
| Buy | 192,628 | EUR | to Sell | 209,231 | USD | BNY Mellon | (394) | 15/03/2024 |
| Buy | 930 | GBP | to Sell | 1,180 | USD | BNY Mellon | (3) | 15/03/2024 |
| Buy | 189 | USD | to Sell | 150 | GBP | BNY Mellon | (1) | 15/03/2024 |
| Buy | 17 | SGD | to Sell | 13 | USD | BNY Mellon | - | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (9,472) | |
| Total net unrealised gain on open forward foreign exchange contracts | | | | | | | 455,473 | |

Invesco Net Zero Global Investment Grade Corporate Bond Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|---|-----------|-----|---------|-----------|-----|----------------|----------------------------------|---------------|
| Buy | 12,828 | EUR | to Sell | 13,847 | USD | BNY Mellon | 61 | 15/03/2024 |
| Buy | 73,803 | USD | to Sell | 100,000 | CAD | Morgan Stanley | 173 | 14/03/2024 |
| Buy | 89,901 | GBP | to Sell | 113,552 | USD | BNY Mellon | 189 | 15/03/2024 |
| Buy | 51,013 | USD | to Sell | 40,000 | GBP | Goldman Sachs | 406 | 14/03/2024 |
| Buy | 103,641 | GBP | to Sell | 120,000 | EUR | BNP Paribas | 1,031 | 14/03/2024 |
| Buy | 120,405 | USD | to Sell | 110,000 | EUR | BNP Paribas | 1,154 | 14/03/2024 |
| Buy | 219,234 | USD | to Sell | 200,000 | EUR | Morgan Stanley | 2,415 | 14/03/2024 |
| Buy | 4,830,581 | USD | to Sell | 4,450,000 | EUR | Goldman Sachs | 6,341 | 14/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 11,770 | |
| Buy | 1,636,440 | USD | to Sell | 1,300,000 | GBP | Goldman Sachs | (8,279) | 14/03/2024 |
| Buy | 215,263 | USD | to Sell | 200,000 | EUR | BNP Paribas | (1,557) | 14/03/2024 |
| Buy | 62,696 | USD | to Sell | 50,000 | GBP | Morgan Stanley | (563) | 14/03/2024 |
| Buy | 107,856 | USD | to Sell | 100,000 | EUR | Citigroup | (554) | 14/03/2024 |
| Buy | 45,000 | CAD | to Sell | 33,647 | USD | Goldman Sachs | (514) | 14/03/2024 |
| Buy | 65,006 | USD | to Sell | 60,000 | EUR | Goldman Sachs | (40) | 14/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (11,507) | |
| Total net unrealised gain on open forward foreign exchange contracts | | | | | | | 263 | |

Invesco Real Return (EUR) Bond Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|--|---------|-----|---------|---------|-----|----------------|----------------------------------|---------------|
| Buy | 83,070 | EUR | to Sell | 90,000 | USD | Goldman Sachs | 51 | 14/03/2024 |
| Buy | 200,000 | GBP | to Sell | 232,967 | EUR | CIBC | 438 | 14/03/2024 |
| Buy | 175,590 | EUR | to Sell | 150,000 | GBP | BNP Paribas | 537 | 14/03/2024 |
| Buy | 200,000 | USD | to Sell | 182,434 | EUR | Morgan Stanley | 2,051 | 14/03/2024 |
| Buy | 900,000 | USD | to Sell | 826,585 | EUR | CIBC | 3,597 | 14/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 6,674 | |

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts (continued)

Invesco Real Return (EUR) Bond Fund (continued) Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|---|-----------|-----|---------|-----------|-----|----------------|----------------------------------|---------------|
| Buy | 3,225,589 | EUR | to Sell | 2,780,000 | GBP | Goldman Sachs | (18,736) | 14/03/2024 |
| Buy | 4,106,343 | EUR | to Sell | 4,455,000 | USD | Goldman Sachs | (3,061) | 14/03/2024 |
| Buy | 200,000 | USD | to Sell | 185,430 | EUR | Citigroup | (945) | 14/03/2024 |
| Buy | 57,592 | EUR | to Sell | 50,000 | GBP | Morgan Stanley | (759) | 14/03/2024 |
| Buy | 81,065 | EUR | to Sell | 70,000 | GBP | BNP Paribas | (627) | 14/03/2024 |
| Buy | 100,000 | USD | to Sell | 92,710 | EUR | CIBC | (468) | 14/03/2024 |
| Buy | 46,049 | EUR | to Sell | 50,000 | USD | Barclays | (72) | 14/03/2024 |
| Buy | 1,749 | GBP | to Sell | 2,047 | EUR | BNYMellon | (5) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (24,673) | |
| Total net unrealised loss on open forward foreign exchange contracts | | | | | | | (17,999) | |

Invesco Sterling Bond Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) GBP | Maturity Date |
|---|------------|-----|---------|------------|-----|------------------------|----------------------------------|---------------|
| Buy | 774,654 | EUR | to Sell | 662,428 | GBP | BNYMellon | 1,381 | 15/03/2024 |
| Buy | 23,183,113 | GBP | to Sell | 29,300,000 | USD | Royal Bank of Scotland | 23,212 | 08/03/2024 |
| Buy | 5,900,000 | USD | to Sell | 4,630,273 | GBP | JP Morgan Chase | 32,065 | 19/04/2024 |
| Buy | 20,433,420 | GBP | to Sell | 25,800,000 | USD | Royal Bank of Scotland | 45,566 | 19/04/2024 |
| Buy | 20,100,000 | USD | to Sell | 15,829,315 | GBP | JP Morgan Chase | 58,535 | 08/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 160,759 | |
| Buy | 9,000,452 | GBP | to Sell | 11,400,000 | USD | Royal Bank of Scotland | (6,761) | 17/05/2024 |
| Buy | 53,665 | GBP | to Sell | 62,918 | EUR | BNYMellon | (250) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (7,011) | |
| Total net unrealised gain on open forward foreign exchange contracts | | | | | | | 153,748 | |

Invesco Sustainable China Bond Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|---|-----------|-----|---------|-----------|-----|------------------------|----------------------------------|---------------|
| Buy | 2,738 | SGD | to Sell | 2,036 | USD | BNYMellon | 1 | 15/03/2024 |
| Buy | 365,324 | USD | to Sell | 2,617,580 | CNH | Citigroup | 169 | 29/05/2024 |
| Buy | 251,296 | USD | to Sell | 230,736 | EUR | Merrill Lynch | 360 | 29/05/2024 |
| Buy | 140,030 | USD | to Sell | 994,219 | CNH | Royal Bank of Scotland | 1,884 | 28/03/2024 |
| Buy | 141,307 | USD | to Sell | 1,000,000 | CNH | Goldman Sachs | 2,415 | 22/03/2024 |
| Buy | 329,674 | USD | to Sell | 2,350,000 | CNH | BNP Paribas | 3,500 | 12/03/2024 |
| Buy | 330,032 | USD | to Sell | 500,000 | AUD | BNP Paribas | 4,463 | 30/04/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 12,792 | |
| Buy | 824,289 | CNH | to Sell | 115,733 | USD | Citigroup | (1,100) | 11/04/2024 |
| Buy | 1,000,000 | CNH | to Sell | 139,966 | USD | Goldman Sachs | (737) | 30/04/2024 |
| Buy | 195,450 | USD | to Sell | 180,000 | EUR | Royal Bank of Scotland | (84) | 30/04/2024 |
| Buy | 10 | SGD | to Sell | 7 | USD | BNYMellon | - | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (1,921) | |
| Total net unrealised gain on open forward foreign exchange contracts | | | | | | | 10,871 | |

Invesco Sustainable Global High Income Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|---|------------|-----|---------|------------|-----|-----------------|----------------------------------|---------------|
| Buy | 5,386 | USD | to Sell | 8,272 | AUD | BNYMellon | 8 | 15/03/2024 |
| Buy | 18,103 | USD | to Sell | 16,663 | EUR | BNYMellon | 38 | 15/03/2024 |
| Buy | 87,156 | SEK | to Sell | 8,333 | USD | BNYMellon | 95 | 15/03/2024 |
| Buy | 90,000 | GBP | to Sell | 113,416 | USD | JP Morgan Chase | 491 | 15/05/2024 |
| Buy | 889,000 | EUR | to Sell | 956,072 | USD | State Street | 10,220 | 15/05/2024 |
| Buy | 16,733,654 | EUR | to Sell | 18,061,630 | USD | BNYMellon | 80,069 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 90,921 | |
| Buy | 35,095,260 | USD | to Sell | 32,515,000 | EUR | Goldman Sachs | (246,683) | 15/05/2024 |
| Buy | 7,266,420 | USD | to Sell | 5,765,000 | GBP | CIBC | (29,991) | 15/05/2024 |
| Buy | 138,315 | USD | to Sell | 128,390 | EUR | BNYMellon | (879) | 15/03/2024 |
| Buy | 385,089 | AUD | to Sell | 251,100 | USD | BNYMellon | (723) | 15/03/2024 |
| Buy | 51,539 | CHF | to Sell | 59,083 | USD | BNYMellon | (427) | 15/03/2024 |
| Buy | 148,613 | EUR | to Sell | 161,438 | USD | BNYMellon | (320) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (279,023) | |
| Total net unrealised loss on open forward foreign exchange contracts | | | | | | | (188,102) | |

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts (continued)

| Invesco Sustainable Multi-Sector Credit Fund | | | | | | Counterparty | Unrealised Gain/(Loss) | Maturity Date |
|---|------------|-----|---------|------------|-----|--------------------------------------|------------------------|---------------|
| Details of Forward Foreign Exchange Contracts | | | | | | | | |
| Buy | 2,539 | EUR | to Sell | 2,168 | GBP | BNY Mellon | 9 | 15/03/2024 |
| Buy | 386,781 | EUR | to Sell | 420,000 | USD | Merrill Lynch | 376 | 15/05/2024 |
| Buy | 120,582 | EUR | to Sell | 130,000 | USD | Morgan Stanley | 981 | 15/05/2024 |
| Buy | 114,114 | EUR | to Sell | 166,000 | CAD | Royal Bank of Canada (London Branch) | 1,560 | 15/05/2024 |
| Buy | 2,368,672 | EUR | to Sell | 2,029,000 | GBP | JP Morgan Chase | 6,097 | 15/05/2024 |
| Buy | 30,222,333 | EUR | to Sell | 32,617,000 | USD | Goldman Sachs | 214,313 | 15/05/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 223,336 | |
| Buy | 13,083,987 | GBP | to Sell | 15,310,701 | EUR | BNY Mellon | (41,920) | 15/03/2024 |
| Buy | 435,371 | USD | to Sell | 403,383 | EUR | BNY Mellon | (1,803) | 15/03/2024 |
| Buy | 32,000 | USD | to Sell | 29,469 | EUR | Merrill Lynch | (29) | 15/05/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (43,752) | |
| Total net unrealised gain on open forward foreign exchange contracts | | | | | | | 179,584 | |

| Invesco UK Investment Grade Bond Fund | | | | | | Counterparty | Unrealised Gain | Maturity Date |
|---|-----------|-----|---------|-----------|-----|---------------|-----------------|---------------|
| Details of Forward Foreign Exchange Contracts | | | | | | | | |
| Buy | 300,000 | EUR | to Sell | 256,891 | GBP | State Street | 174 | 14/03/2024 |
| Buy | 158,279 | GBP | to Sell | 200,000 | USD | State Street | 197 | 14/03/2024 |
| Buy | 129,520 | GBP | to Sell | 150,000 | EUR | BNY Mellon | 988 | 14/03/2024 |
| Buy | 1,326,660 | GBP | to Sell | 1,670,000 | USD | Goldman Sachs | 6,678 | 14/03/2024 |
| Buy | 2,499,388 | GBP | to Sell | 2,900,000 | EUR | Goldman Sachs | 14,433 | 14/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 22,470 | |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 22,470 | |

| Invesco US High Yield Bond Fund | | | | | | Counterparty | Unrealised Gain/(Loss) | Maturity Date |
|---|-----------|-----|---------|-----------|-----|--------------|------------------------|---------------|
| Details of Forward Foreign Exchange Contracts | | | | | | | | |
| Buy | 1,056 | USD | to Sell | 972 | EUR | BNY Mellon | 2 | 15/03/2024 |
| Buy | 20,635 | SEK | to Sell | 1,990 | USD | BNY Mellon | 5 | 15/03/2024 |
| Buy | 38,000 | GBP | to Sell | 47,897 | USD | CIBC | 198 | 15/05/2024 |
| Buy | 3,293,262 | EUR | to Sell | 3,554,301 | USD | BNY Mellon | 16,071 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 16,276 | |
| Buy | 496,572 | USD | to Sell | 460,000 | EUR | CIBC | (3,421) | 15/05/2024 |
| Buy | 2,541 | USD | to Sell | 2,346 | EUR | BNY Mellon | (2) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (3,423) | |
| Total net unrealised gain on open forward foreign exchange contracts | | | | | | | 12,853 | |

| Invesco US Investment Grade Corporate Bond Fund | | | | | | Counterparty | Unrealised Gain/(Loss) | Maturity Date |
|---|-----------|-----|---------|-----------|-----|--------------|------------------------|---------------|
| Details of Forward Foreign Exchange Contracts | | | | | | | | |
| Buy | 28,996 | GBP | to Sell | 36,624 | USD | BNY Mellon | 61 | 15/03/2024 |
| Buy | 3,524,708 | EUR | to Sell | 3,804,411 | USD | BNY Mellon | 16,882 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 16,943 | |
| Buy | 18,907 | USD | to Sell | 15,000 | GBP | CIBC | (78) | 15/05/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (78) | |
| Total net unrealised gain on open forward foreign exchange contracts | | | | | | | 16,865 | |

| Invesco Asia Asset Allocation Fund | | | | | | Counterparty | Unrealised Gain/(Loss) | Maturity Date |
|--|-----------|-----|---------|-----------|-----|--------------|------------------------|---------------|
| Details of Forward Foreign Exchange Contracts | | | | | | | | |
| Buy | 4,970 | CZK | to Sell | 211 | USD | BNY Mellon | 2 | 15/03/2024 |
| Buy | 28,651 | CNH | to Sell | 3,975 | USD | BNY Mellon | 3 | 15/03/2024 |
| Buy | 26,461 | USD | to Sell | 24,355 | EUR | BNY Mellon | 56 | 15/03/2024 |
| Buy | 16,538 | USD | to Sell | 26,746 | NZD | BNY Mellon | 270 | 15/03/2024 |
| Buy | 164,951 | USD | to Sell | 252,117 | AUD | BNY Mellon | 1,030 | 15/03/2024 |
| Buy | 7,167,466 | EUR | to Sell | 7,736,283 | USD | BNY Mellon | 34,286 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 35,647 | |

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts (continued)

Invesco Asia Asset Allocation Fund (continued) Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) USD | Maturity Date |
|-----|-----------|-----|---------|-----------|-----|--------------|----------------------------------|---------------|
| Buy | 4,164,176 | AUD | to Sell | 2,715,408 | USD | BNY Mellon | (7,948) | 15/03/2024 |
| Buy | 955,290 | CAD | to Sell | 708,940 | USD | BNY Mellon | (5,555) | 15/03/2024 |
| Buy | 542,406 | NZD | to Sell | 332,876 | USD | BNY Mellon | (2,959) | 15/03/2024 |
| Buy | 96,135 | USD | to Sell | 89,234 | EUR | BNY Mellon | (608) | 15/03/2024 |
| Buy | 388,080 | CZK | to Sell | 16,582 | USD | BNY Mellon | (4) | 15/03/2024 |
| Buy | 169 | CNH | to Sell | 24 | USD | BNY Mellon | - | 15/03/2024 |

Total unrealised loss on open forward foreign exchange contracts (17,074)

Total net unrealised gain on open forward foreign exchange contracts 18,573

Invesco Global Income Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|-----|-------------|-----|---------|---------------|-----|------------------------|----------------------------------|---------------|
| Buy | 338 | SGD | to Sell | 232 | EUR | BNY Mellon | - | 15/03/2024 |
| Buy | 34 | EUR | to Sell | 867 | CZK | BNY Mellon | - | 15/03/2024 |
| Buy | 76,996 | CZK | to Sell | 3,031 | EUR | BNY Mellon | 3 | 15/03/2024 |
| Buy | 1,051 | EUR | to Sell | 1,127 | USD | BNY Mellon | 11 | 15/03/2024 |
| Buy | 419,122 | USD | to Sell | 385,892 | EUR | BNY Mellon | 701 | 15/03/2024 |
| Buy | 17,523,780 | EUR | to Sell | 15,000,000 | GBP | JP Morgan Chase | 14,722 | 08/03/2024 |
| Buy | 15,101,938 | EUR | to Sell | 24,900,000 | AUD | Royal Bank of Scotland | 168,036 | 08/03/2024 |
| Buy | 15,745,736 | EUR | to Sell | 14,800,000 | CHF | Goldman Sachs | 216,785 | 08/03/2024 |
| Buy | 7,235,984 | EUR | to Sell | 7,395,103,288 | CLP | Goldman Sachs | 258,279 | 13/03/2024 |
| Buy | 111,386,356 | EUR | to Sell | 95,100,000 | GBP | Royal Bank of Scotland | 659,239 | 17/05/2024 |
| Buy | 195,148,270 | EUR | to Sell | 210,870,000 | USD | Royal Bank of Scotland | 1,160,752 | 17/05/2024 |

Total unrealised gain on open forward foreign exchange contracts 2,478,528

| | | | | | | | | |
|-----|---------------|-----|---------|-------------|-----|------------------------|-----------|------------|
| Buy | 179,583,567 | EUR | to Sell | 195,930,000 | USD | Royal Bank of Scotland | (867,518) | 19/04/2024 |
| Buy | 126,307,020 | EUR | to Sell | 109,100,000 | GBP | Royal Bank of Scotland | (847,448) | 19/04/2024 |
| Buy | 195,155,973 | EUR | to Sell | 212,100,000 | USD | Royal Bank of Scotland | (539,670) | 08/03/2024 |
| Buy | 2,190,169,216 | JPY | to Sell | 15,200,000 | USD | JP Morgan Chase | (522,147) | 13/03/2024 |
| Buy | 7,325,833,213 | CLP | to Sell | 7,235,984 | EUR | Goldman Sachs | (323,639) | 13/03/2024 |
| Buy | 77,580,873 | EUR | to Sell | 66,700,000 | GBP | Royal Bank of Scotland | (276,072) | 08/03/2024 |
| Buy | 28,836,347 | USD | to Sell | 26,717,803 | EUR | BNY Mellon | (119,551) | 15/03/2024 |
| Buy | 19,787,439 | EUR | to Sell | 17,000,000 | GBP | JP Morgan Chase | (56,160) | 08/03/2024 |
| Buy | 14,620,043 | EUR | to Sell | 15,900,000 | USD | JP Morgan Chase | (23,821) | 19/04/2024 |
| Buy | 16,573,108 | EUR | to Sell | 140,700,000 | HKD | Goldman Sachs | (17,126) | 08/03/2024 |
| Buy | 16,295,138 | EUR | to Sell | 24,000,000 | CAD | Royal Bank of Scotland | (7,692) | 08/03/2024 |
| Buy | 64,100,000 | HKD | to Sell | 7,563,734 | EUR | Royal Bank of Scotland | (5,568) | 08/03/2024 |
| Buy | 287,704 | CHF | to Sell | 305,500 | EUR | BNY Mellon | (3,481) | 15/03/2024 |
| Buy | 403,015 | AUD | to Sell | 243,575 | EUR | BNY Mellon | (1,880) | 15/03/2024 |
| Buy | 6,776,904 | CZK | to Sell | 268,069 | EUR | BNY Mellon | (1,044) | 15/03/2024 |
| Buy | 325,240 | SGD | to Sell | 223,934 | EUR | BNY Mellon | (795) | 15/03/2024 |
| Buy | 14,382 | CNH | to Sell | 1,851 | EUR | BNY Mellon | (10) | 15/03/2024 |
| Buy | 15,562 | HKD | to Sell | 1,842 | EUR | BNY Mellon | (7) | 15/03/2024 |
| Buy | 1,577 | GBP | to Sell | 1,841 | EUR | BNY Mellon | (1) | 15/03/2024 |
| Buy | 133 | EUR | to Sell | 3,386 | CZK | BNY Mellon | (1) | 15/03/2024 |

Total unrealised loss on open forward foreign exchange contracts (3,613,631)

Total net unrealised loss on open forward foreign exchange contracts (1,135,103)

Invesco Pan European High Income Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|-----|-------------|-----|---------|-------------|-----|------------------------|----------------------------------|---------------|
| Buy | 48,898 | USD | to Sell | 45,009 | EUR | BNY Mellon | 95 | 15/03/2024 |
| Buy | 166,411 | EUR | to Sell | 157,879 | CHF | BNY Mellon | 677 | 15/03/2024 |
| Buy | 6,363,769 | EUR | to Sell | 47,400,000 | DKK | Royal Bank of Scotland | 4,263 | 08/03/2024 |
| Buy | 920,108 | EUR | to Sell | 992,270 | USD | BNY Mellon | 4,852 | 15/03/2024 |
| Buy | 61,775,420 | EUR | to Sell | 66,900,000 | USD | JP Morgan Chase | 49,638 | 08/03/2024 |
| Buy | 83,835,406 | EUR | to Sell | 78,800,000 | CHF | Goldman Sachs | 1,154,235 | 08/03/2024 |
| Buy | 404,603,896 | EUR | to Sell | 437,200,000 | USD | Royal Bank of Scotland | 2,406,604 | 17/05/2024 |

Total unrealised gain on open forward foreign exchange contracts 3,620,364

| | | | | | | | | |
|-----|-------------|-----|---------|-------------|-----|------------------------|-------------|------------|
| Buy | 346,852,275 | EUR | to Sell | 299,600,000 | GBP | Royal Bank of Scotland | (2,327,181) | 19/04/2024 |
| Buy | 400,816,077 | EUR | to Sell | 437,300,000 | USD | Royal Bank of Scotland | (1,936,232) | 19/04/2024 |
| Buy | 351,382,033 | EUR | to Sell | 302,100,000 | GBP | Royal Bank of Scotland | (1,250,395) | 08/03/2024 |
| Buy | 394,820,500 | EUR | to Sell | 429,100,000 | USD | Royal Bank of Scotland | (1,091,807) | 08/03/2024 |
| Buy | 27,775,702 | EUR | to Sell | 327,000,000 | NOK | BNP Paribas | (661,317) | 08/03/2024 |
| Buy | 39,137,965 | CHF | to Sell | 41,558,802 | EUR | BNY Mellon | (473,521) | 15/03/2024 |
| Buy | 15,400,000 | CHF | to Sell | 16,568,037 | EUR | Citigroup | (409,534) | 08/03/2024 |
| Buy | 97,276,444 | USD | to Sell | 90,129,107 | EUR | BNY Mellon | (402,648) | 15/03/2024 |

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts (continued)

Invesco Pan European High Income Fund (continued) Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|--|-------------|-----|---------|-------------|-----|------------------------|----------------------------------|---------------|
| Buy | 180,800,000 | NOK | to Sell | 16,038,935 | EUR | Deutsche Bank | (315,959) | 08/03/2024 |
| Buy | 19,044,623 | EUR | to Sell | 215,400,000 | SEK | Royal Bank of Scotland | (167,788) | 08/03/2024 |
| Buy | 19,031,726 | EUR | to Sell | 16,400,000 | GBP | BNP Paribas | (111,511) | 08/03/2024 |
| Buy | 3,990,043 | AUD | to Sell | 2,411,590 | EUR | BNY Mellon | (18,696) | 15/03/2024 |
| Buy | 739,482 | CAD | to Sell | 508,290 | EUR | BNY Mellon | (6,066) | 15/03/2024 |
| Buy | 509,229 | NZD | to Sell | 289,477 | EUR | BNY Mellon | (3,779) | 15/03/2024 |
| Buy | 8,892,309 | CZK | to Sell | 351,746 | EUR | BNY Mellon | (1,369) | 15/03/2024 |
| Buy | 81,128 | GBP | to Sell | 94,935 | EUR | BNY Mellon | (260) | 15/03/2024 |
| Buy | 16,661 | EUR | to Sell | 18,098 | USD | BNY Mellon | (32) | 15/03/2024 |
| Buy | 16,226 | HKD | to Sell | 1,924 | EUR | BNY Mellon | (11) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (9,178,106) | |

Total net unrealised loss on open forward foreign exchange contracts (5,557,742)

Invesco Sustainable Allocation Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|--|------------|-----|---------|-------------|-----|---------------|----------------------------------|---------------|
| Buy | 3,581,759 | EUR | to Sell | 3,050,000 | GBP | BNY Mellon | 22,463 | 15/03/2024 |
| Buy | 3,489,868 | EUR | to Sell | 560,000,000 | JPY | BNY Mellon | 37,428 | 15/03/2024 |
| Buy | 4,209,853 | EUR | to Sell | 6,100,000 | CAD | HSBC Bank Plc | 66,991 | 15/03/2024 |
| Buy | 25,992,061 | EUR | to Sell | 28,000,000 | USD | BNY Mellon | 165,245 | 15/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 292,127 | |

| | | | | | | | | |
|--|------------|-----|---------|--------|-----|------------|-------|------------|
| Buy | 10,000,000 | JPY | to Sell | 62,246 | EUR | CIBC | (595) | 15/03/2024 |
| Buy | 10,951 | USD | to Sell | 10,146 | EUR | BNY Mellon | (45) | 15/03/2024 |
| Buy | 17,292 | HKD | to Sell | 2,051 | EUR | BNY Mellon | (12) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (652) | |

Total net unrealised gain on open forward foreign exchange contracts 291,475

Invesco Sustainable Global Income Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|--|-----------|-----|---------|-----------|-----|------------------------|----------------------------------|---------------|
| Buy | 122 | USD | to Sell | 112 | EUR | BNY Mellon | - | 15/03/2024 |
| Buy | 327,956 | CZK | to Sell | 12,910 | EUR | BNY Mellon | 12 | 15/03/2024 |
| Buy | 22,085 | SEK | to Sell | 1,957 | EUR | BNY Mellon | 13 | 15/03/2024 |
| Buy | 276,329 | EUR | to Sell | 300,000 | USD | Goldman Sachs | 29 | 19/04/2024 |
| Buy | 313,484 | EUR | to Sell | 340,000 | USD | BNP Paribas | 344 | 19/04/2024 |
| Buy | 1,850,583 | EUR | to Sell | 1,580,000 | GBP | Royal Bank of Scotland | 10,953 | 17/05/2024 |
| Buy | 3,405,632 | EUR | to Sell | 3,680,000 | USD | Royal Bank of Scotland | 20,257 | 17/05/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 31,608 | |

| | | | | | | | | |
|--|------------|-----|---------|-----------|-----|------------------------|----------|------------|
| Buy | 3,061,344 | EUR | to Sell | 3,340,000 | USD | Royal Bank of Scotland | (14,789) | 19/04/2024 |
| Buy | 1,562,919 | EUR | to Sell | 1,350,000 | GBP | Royal Bank of Scotland | (10,486) | 19/04/2024 |
| Buy | 3,073,178 | EUR | to Sell | 3,340,000 | USD | Royal Bank of Scotland | (8,498) | 08/03/2024 |
| Buy | 1,651,647 | EUR | to Sell | 1,420,000 | GBP | Royal Bank of Scotland | (5,878) | 08/03/2024 |
| Buy | 28,000,172 | CZK | to Sell | 1,107,581 | EUR | BNY Mellon | (4,312) | 15/03/2024 |
| Buy | 301,538 | EUR | to Sell | 330,000 | USD | Goldman Sachs | (2,939) | 08/03/2024 |
| Buy | 5,483 | CHF | to Sell | 5,822 | EUR | BNY Mellon | (66) | 15/03/2024 |
| Buy | 10,598 | USD | to Sell | 9,819 | EUR | BNY Mellon | (44) | 15/03/2024 |
| Buy | 2,911 | CAD | to Sell | 2,001 | EUR | BNY Mellon | (24) | 15/03/2024 |
| Buy | 5,077 | GBP | to Sell | 5,941 | EUR | BNY Mellon | (16) | 15/03/2024 |
| Buy | 231 | SEK | to Sell | 21 | EUR | BNY Mellon | - | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (47,052) | |

Total net unrealised loss on open forward foreign exchange contracts (15,444)

Invesco Balanced-Risk Allocation Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|-----|------------|-----|---------|---------|-----|---|----------------------------------|---------------|
| Buy | 68,740 | USD | to Sell | 63,268 | EUR | BNY Mellon | 137 | 15/03/2024 |
| Buy | 332,915 | SEK | to Sell | 29,504 | EUR | BNY Mellon | 191 | 15/03/2024 |
| Buy | 200,000 | CAD | to Sell | 135,592 | EUR | Royal Bank of Canada (London Branch) | 265 | 08/03/2024 |
| Buy | 68,282 | EUR | to Sell | 100,000 | CAD | Citigroup | 354 | 08/03/2024 |
| Buy | 934,281 | EUR | to Sell | 800,000 | GBP | Royal Bank of Canada (London Branch) | 465 | 08/03/2024 |
| Buy | 500,000 | CAD | to Sell | 339,145 | EUR | Deutsche Bank | 497 | 08/03/2024 |
| Buy | 700,000 | AUD | to Sell | 419,246 | EUR | Deutsche Bank | 582 | 08/03/2024 |
| Buy | 57,400,000 | JPY | to Sell | 352,606 | EUR | Royal Bank of Canada (London Branch) | 971 | 08/03/2024 |

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts (continued)

Invesco Balanced-Risk Allocation Fund (continued) Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|--|---------------|-----|---------|---------------|-----|---|----------------------------------|---------------|
| Buy | 300,000 | GBP | to Sell | 348,826 | EUR | CIBC | 1,355 | 08/03/2024 |
| Buy | 72,600,000 | JPY | to Sell | 445,837 | EUR | CIBC | 1,370 | 08/03/2024 |
| Buy | 137,393 | EUR | to Sell | 200,000 | CAD | BNY Mellon | 1,536 | 08/03/2024 |
| Buy | 1,636,152 | EUR | to Sell | 1,400,000 | GBP | Deutsche Bank | 1,973 | 08/03/2024 |
| Buy | 274,171 | EUR | to Sell | 259,103 | CHF | BNY Mellon | 2,176 | 15/03/2024 |
| Buy | 585,959 | EUR | to Sell | 500,000 | GBP | Citigroup | 2,323 | 08/03/2024 |
| Buy | 703,305 | EUR | to Sell | 600,000 | GBP | BNY Mellon | 2,943 | 08/03/2024 |
| Buy | 1,170,829 | EUR | to Sell | 1,000,000 | GBP | Royal Bank of Scotland | 3,558 | 08/03/2024 |
| Buy | 400,000 | GBP | to Sell | 463,073 | EUR | BNY Mellon | 3,835 | 08/03/2024 |
| Buy | 4,300,000 | USD | to Sell | 3,963,488 | EUR | Citigroup | 3,939 | 08/03/2024 |
| Buy | 976,879 | EUR | to Sell | 1,054,761 | USD | BNY Mellon | 3,982 | 15/03/2024 |
| Buy | 3,039,802 | EUR | to Sell | 2,600,000 | GBP | Barclays | 4,898 | 08/03/2024 |
| Buy | 900,000 | GBP | to Sell | 1,042,782 | EUR | Royal Bank of Canada (London Branch) | 7,762 | 08/03/2024 |
| Buy | 231,800,000 | JPY | to Sell | 1,420,014 | EUR | Barclays | 7,846 | 08/03/2024 |
| Buy | 1,280,412 | EUR | to Sell | 1,872,000 | CAD | Barclays | 8,791 | 08/03/2024 |
| Buy | 1,095,206 | EUR | to Sell | 1,811,001 | AUD | BNY Mellon | 9,120 | 15/03/2024 |
| Buy | 669,223 | EUR | to Sell | 1,100,000 | AUD | BNY Mellon | 9,492 | 08/03/2024 |
| Buy | 892,688 | EUR | to Sell | 1,300,000 | CAD | CIBC | 9,618 | 08/03/2024 |
| Buy | 1,436,382 | EUR | to Sell | 2,100,000 | CAD | Royal Bank of Canada (London Branch) | 9,884 | 08/03/2024 |
| Buy | 2,254,347 | EUR | to Sell | 3,300,000 | CAD | Deutsche Bank | 12,708 | 08/03/2024 |
| Buy | 1,814,219 | EUR | to Sell | 3,000,000 | AUD | Royal Bank of Canada (London Branch) | 14,954 | 08/03/2024 |
| Buy | 69,317,745 | EUR | to Sell | 75,111,038 | USD | Barclays | 15,987 | 08/03/2024 |
| Buy | 4,000,000 | USD | to Sell | 3,671,239 | EUR | CIBC | 19,391 | 08/03/2024 |
| Buy | 3,500,000 | GBP | to Sell | 4,062,816 | EUR | Deutsche Bank | 22,631 | 08/03/2024 |
| Buy | 2,500,000 | GBP | to Sell | 2,883,932 | EUR | Barclays | 34,244 | 08/03/2024 |
| Buy | 7,047,628 | EUR | to Sell | 7,600,000 | USD | CIBC | 35,432 | 08/03/2024 |
| Buy | 2,280,329 | EUR | to Sell | 364,200,000 | JPY | Citigroup | 36,901 | 08/03/2024 |
| Buy | 4,000,000 | USD | to Sell | 3,647,212 | EUR | Goldman Sachs | 43,417 | 08/03/2024 |
| Buy | 1,971,828 | EUR | to Sell | 3,200,000 | AUD | Royal Bank of Scotland | 52,611 | 08/03/2024 |
| Buy | 9,020,539 | EUR | to Sell | 14,827,000 | AUD | CIBC | 127,970 | 08/03/2024 |
| Buy | 8,046,318 | EUR | to Sell | 13,200,000 | AUD | Barclays | 129,550 | 08/03/2024 |
| Buy | 7,272,807 | EUR | to Sell | 11,900,000 | AUD | Deutsche Bank | 135,722 | 08/03/2024 |
| Buy | 7,788,314 | EUR | to Sell | 1,236,400,000 | JPY | Royal Bank of Scotland | 172,242 | 08/03/2024 |
| Buy | 8,397,438 | EUR | to Sell | 1,322,000,000 | JPY | CIBC | 254,080 | 08/03/2024 |
| Buy | 11,207,389 | EUR | to Sell | 1,766,000,000 | JPY | Barclays | 329,044 | 08/03/2024 |
| Buy | 11,020,221 | EUR | to Sell | 1,733,200,000 | JPY | Deutsche Bank | 343,921 | 08/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 1,880,668 | |
| Buy | 292,349,028 | USD | to Sell | 270,868,727 | EUR | BNY Mellon | (1,209,988) | 15/03/2024 |
| Buy | 6,296,744,450 | JPY | to Sell | 39,239,855 | EUR | BNY Mellon | (419,971) | 15/03/2024 |
| Buy | 1,889,900,000 | JPY | to Sell | 12,010,228 | EUR | CIBC | (368,675) | 08/03/2024 |
| Buy | 56,016,607 | AUD | to Sell | 33,856,531 | EUR | BNY Mellon | (262,468) | 15/03/2024 |
| Buy | 21,800,000 | AUD | to Sell | 13,326,941 | EUR | Deutsche Bank | (252,280) | 08/03/2024 |
| Buy | 1,243,800,000 | JPY | to Sell | 7,848,832 | EUR | Deutsche Bank | (187,176) | 08/03/2024 |
| Buy | 752,500,000 | JPY | to Sell | 4,758,978 | EUR | Barclays | (123,670) | 08/03/2024 |
| Buy | 532,400,000 | JPY | to Sell | 3,388,880 | EUR | Royal Bank of Canada (London Branch) | (109,361) | 08/03/2024 |
| Buy | 10,140,129 | EUR | to Sell | 11,100,000 | USD | Royal Bank of Scotland | (101,369) | 08/03/2024 |
| Buy | 9,802,993 | EUR | to Sell | 10,700,000 | USD | Barclays | (69,442) | 08/03/2024 |
| Buy | 10,500,000 | AUD | to Sell | 6,365,449 | EUR | BNY Mellon | (68,020) | 08/03/2024 |
| Buy | 4,550,957 | EUR | to Sell | 5,000,000 | USD | Goldman Sachs | (62,330) | 08/03/2024 |
| Buy | 17,400,000 | USD | to Sell | 16,102,130 | EUR | Barclays | (47,891) | 08/03/2024 |
| Buy | 5,500,000 | USD | to Sell | 5,119,563 | EUR | Citigroup | (44,947) | 08/03/2024 |
| Buy | 3,148,420 | CHF | to Sell | 3,343,164 | EUR | BNY Mellon | (38,094) | 15/03/2024 |
| Buy | 296,200,000 | JPY | to Sell | 1,860,208 | EUR | Citigroup | (35,652) | 08/03/2024 |
| Buy | 4,500,000 | AUD | to Sell | 2,733,912 | EUR | Barclays | (35,014) | 08/03/2024 |
| Buy | 4,900,000 | USD | to Sell | 4,551,625 | EUR | CIBC | (30,604) | 08/03/2024 |
| Buy | 4,678,505 | EUR | to Sell | 5,100,000 | USD | Deutsche Bank | (27,048) | 08/03/2024 |
| Buy | 2,891,310 | EUR | to Sell | 2,500,000 | GBP | Deutsche Bank | (26,866) | 08/03/2024 |
| Buy | 6,453,201 | GBP | to Sell | 7,551,440 | EUR | BNY Mellon | (20,669) | 15/03/2024 |
| Buy | 1,847,886 | EUR | to Sell | 1,600,000 | GBP | Barclays | (19,746) | 08/03/2024 |
| Buy | 6,319,313 | EUR | to Sell | 5,428,890 | GBP | BNY Mellon | (17,670) | 08/03/2024 |
| Buy | 525,800,000 | JPY | to Sell | 3,248,498 | EUR | BNY Mellon | (9,635) | 08/03/2024 |
| Buy | 1,300,000 | AUD | to Sell | 789,040 | EUR | Royal Bank of Scotland | (9,358) | 08/03/2024 |
| Buy | 1,500,000 | AUD | to Sell | 906,684 | EUR | Royal Bank of Canada (London Branch) | (7,051) | 08/03/2024 |
| Buy | 926,890 | EUR | to Sell | 800,000 | GBP | Royal Bank of Scotland | (6,927) | 08/03/2024 |

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts (continued)

Invesco Balanced-Risk Allocation Fund (continued) Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|-----|------------|-----|---------|-------------|-----|---|----------------------------------|---------------|
| Buy | 700,000 | CAD | to Sell | 481,975 | EUR | Royal Bank of Canada (London Branch) | (6,476) | 08/03/2024 |
| Buy | 1,000,000 | CAD | to Sell | 685,737 | EUR | Deutsche Bank | (6,453) | 08/03/2024 |
| Buy | 63,100,000 | JPY | to Sell | 394,547 | EUR | Royal Bank of Scotland | (5,859) | 08/03/2024 |
| Buy | 1,530,577 | EUR | to Sell | 249,300,000 | JPY | Barclays | (5,081) | 08/03/2024 |
| Buy | 6,731,175 | EUR | to Sell | 7,300,000 | USD | Citigroup | (4,224) | 08/03/2024 |
| Buy | 463,518 | EUR | to Sell | 400,000 | GBP | Citigroup | (3,390) | 08/03/2024 |
| Buy | 1,400,000 | GBP | to Sell | 1,636,991 | EUR | CIBC | (2,812) | 08/03/2024 |
| Buy | 700,000 | AUD | to Sell | 422,439 | EUR | CIBC | (2,610) | 08/03/2024 |
| Buy | 2,000,000 | CAD | to Sell | 1,360,880 | EUR | Barclays | (2,311) | 08/03/2024 |
| Buy | 500,000 | CAD | to Sell | 341,632 | EUR | Goldman Sachs | (1,989) | 08/03/2024 |
| Buy | 700,000 | GBP | to Sell | 818,839 | EUR | Citigroup | (1,750) | 08/03/2024 |
| Buy | 1,000,000 | GBP | to Sell | 1,168,864 | EUR | Deutsche Bank | (1,594) | 08/03/2024 |
| Buy | 245,098 | EUR | to Sell | 40,000,000 | JPY | BNY Mellon | (1,505) | 15/03/2024 |
| Buy | 900,000 | GBP | to Sell | 1,051,788 | EUR | BNY Mellon | (1,244) | 08/03/2024 |
| Buy | 450,872 | EUR | to Sell | 387,050 | GBP | BNY Mellon | (809) | 15/03/2024 |
| Buy | 400,000 | CAD | to Sell | 272,343 | EUR | State Street | (629) | 08/03/2024 |
| Buy | 200,000 | CAD | to Sell | 136,475 | EUR | CIBC | (618) | 08/03/2024 |
| Buy | 100,000 | CAD | to Sell | 68,093 | EUR | BNY Mellon | (164) | 08/03/2024 |
| Buy | 10,974 | EUR | to Sell | 11,917 | USD | BNY Mellon | (18) | 15/03/2024 |
| Buy | 16,120 | HKD | to Sell | 1,912 | EUR | BNY Mellon | (11) | 15/03/2024 |
| Buy | 2,742 | SGD | to Sell | 1,888 | EUR | BNY Mellon | (7) | 15/03/2024 |
| Buy | 227 | EUR | to Sell | 2,556 | SEK | BNY Mellon | (1) | 15/03/2024 |

Total unrealised loss on open forward foreign exchange contracts

(3,661,477)

Total net unrealised loss on open forward foreign exchange contracts

(1,780,809)

Invesco Balanced-Risk Allocation 12% Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|-----|------------|-----|---------|------------|-----|---|----------------------------------|---------------|
| Buy | 10,000 | GBP | to Sell | 11,646 | EUR | CIBC | 26 | 08/03/2024 |
| Buy | 2,000,000 | JPY | to Sell | 12,286 | EUR | Royal Bank of Canada (London Branch) | 34 | 08/03/2024 |
| Buy | 35,077 | EUR | to Sell | 30,000 | GBP | CIBC | 59 | 08/03/2024 |
| Buy | 23,428 | EUR | to Sell | 20,000 | GBP | Royal Bank of Canada (London Branch) | 83 | 08/03/2024 |
| Buy | 70,170 | EUR | to Sell | 60,000 | GBP | BNY Mellon | 133 | 08/03/2024 |
| Buy | 10,000,000 | JPY | to Sell | 61,346 | EUR | BNY Mellon | 253 | 08/03/2024 |
| Buy | 30,000 | GBP | to Sell | 34,750 | EUR | Royal Bank of Canada (London Branch) | 268 | 08/03/2024 |
| Buy | 60,000 | GBP | to Sell | 69,498 | EUR | BNY Mellon | 539 | 08/03/2024 |
| Buy | 42,572 | EUR | to Sell | 70,000 | AUD | Royal Bank of Canada (London Branch) | 589 | 08/03/2024 |
| Buy | 182,748 | EUR | to Sell | 268,000 | CAD | BNY Mellon | 700 | 08/03/2024 |
| Buy | 136,905 | EUR | to Sell | 200,000 | CAD | Royal Bank of Canada (London Branch) | 1,048 | 08/03/2024 |
| Buy | 126,850 | EUR | to Sell | 20,000,000 | JPY | CIBC | 3,652 | 08/03/2024 |
| Buy | 262,561 | EUR | to Sell | 42,000,000 | JPY | Royal Bank of Canada (London Branch) | 3,846 | 08/03/2024 |
| Buy | 486,042 | EUR | to Sell | 796,000 | AUD | BNY Mellon | 8,637 | 08/03/2024 |
| Buy | 451,445 | EUR | to Sell | 70,855,000 | JPY | BNY Mellon | 14,987 | 08/03/2024 |

Total unrealised gain on open forward foreign exchange contracts

34,854

| | | | | | | | | |
|-----|------------|-----|---------|-----------|-----|---|----------|------------|
| Buy | 88,000,000 | JPY | to Sell | 556,330 | EUR | BNY Mellon | (14,260) | 08/03/2024 |
| Buy | 680,000 | AUD | to Sell | 415,398 | EUR | BNY Mellon | (7,564) | 08/03/2024 |
| Buy | 400,000 | CAD | to Sell | 273,226 | EUR | BNY Mellon | (1,512) | 08/03/2024 |
| Buy | 243,942 | EUR | to Sell | 210,000 | GBP | BNY Mellon | (1,185) | 08/03/2024 |
| Buy | 11,000,000 | JPY | to Sell | 68,514 | EUR | CIBC | (756) | 08/03/2024 |
| Buy | 2,000,000 | JPY | to Sell | 12,546 | EUR | Royal Bank of Canada (London Branch) | (226) | 08/03/2024 |
| Buy | 70,000 | GBP | to Sell | 81,832 | EUR | BNY Mellon | (123) | 08/03/2024 |
| Buy | 30,000 | AUD | to Sell | 18,106 | EUR | CIBC | (113) | 08/03/2024 |
| Buy | 30,702 | EUR | to Sell | 5,000,000 | JPY | BNY Mellon | (98) | 08/03/2024 |
| Buy | 23,247 | EUR | to Sell | 20,000 | GBP | Royal Bank of Canada (London Branch) | (98) | 08/03/2024 |
| Buy | 24,554 | EUR | to Sell | 4,000,000 | JPY | CIBC | (86) | 08/03/2024 |
| Buy | 20,000 | GBP | to Sell | 23,426 | EUR | CIBC | (80) | 08/03/2024 |
| Buy | 10,000 | AUD | to Sell | 6,070 | EUR | Royal Bank of Canada (London Branch) | (72) | 08/03/2024 |
| Buy | 5,340 | CHF | to Sell | 5,671 | EUR | BNY Mellon | (65) | 15/03/2024 |

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts (continued)

Invesco Balanced-Risk Allocation 12% Fund (continued) Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|-----|---------|-----|---------|---------|-----|---|----------------------------------|---------------|
| Buy | 176,000 | USD | to Sell | 162,444 | EUR | BNY Mellon | (57) | 08/03/2024 |
| Buy | 10,889 | USD | to Sell | 10,089 | EUR | BNY Mellon | (45) | 15/03/2024 |
| Buy | 7,104 | GBP | to Sell | 8,313 | EUR | BNY Mellon | (23) | 15/03/2024 |
| Buy | 301,508 | JPY | to Sell | 1,879 | EUR | BNY Mellon | (20) | 15/03/2024 |
| Buy | 16,110 | HKD | to Sell | 1,910 | EUR | BNY Mellon | (11) | 15/03/2024 |
| Buy | 2,741 | SGD | to Sell | 1,888 | EUR | BNY Mellon | (7) | 15/03/2024 |
| Buy | 10,000 | GBP | to Sell | 11,675 | EUR | Royal Bank of Canada (London Branch) | (3) | 08/03/2024 |

Total unrealised loss on open forward foreign exchange contracts (26,404)

Total net unrealised gain on open forward foreign exchange contracts 8,450

Invesco Balanced-Risk Select Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|-----|------------|-----|---------|-------------|-----|---------------|----------------------------------|---------------|
| Buy | 34,024 | CZK | to Sell | 1,339 | EUR | BNY Mellon | 1 | 15/03/2024 |
| Buy | 100,000 | AUD | to Sell | 59,892 | EUR | Deutsche Bank | 83 | 08/03/2024 |
| Buy | 100,000 | CAD | to Sell | 67,829 | EUR | Deutsche Bank | 100 | 08/03/2024 |
| Buy | 6,900,000 | JPY | to Sell | 42,373 | EUR | CIBC | 130 | 08/03/2024 |
| Buy | 110,917 | USD | to Sell | 102,133 | EUR | BNY Mellon | 175 | 15/03/2024 |
| Buy | 116,923 | EUR | to Sell | 100,000 | GBP | CIBC | 196 | 08/03/2024 |
| Buy | 13,000,000 | JPY | to Sell | 79,638 | EUR | Barclays | 440 | 08/03/2024 |
| Buy | 100,000 | GBP | to Sell | 116,275 | EUR | CIBC | 452 | 08/03/2024 |
| Buy | 68,446 | EUR | to Sell | 100,000 | CAD | Citigroup | 518 | 08/03/2024 |
| Buy | 350,776 | EUR | to Sell | 300,000 | GBP | Deutsche Bank | 595 | 08/03/2024 |
| Buy | 200,000 | GBP | to Sell | 232,602 | EUR | Deutsche Bank | 852 | 08/03/2024 |
| Buy | 100,000 | GBP | to Sell | 115,865 | EUR | Citigroup | 862 | 08/03/2024 |
| Buy | 60,838 | EUR | to Sell | 100,000 | AUD | BNY Mellon | 863 | 08/03/2024 |
| Buy | 467,808 | EUR | to Sell | 400,000 | GBP | Barclays | 899 | 08/03/2024 |
| Buy | 68,834 | EUR | to Sell | 100,000 | CAD | CIBC | 905 | 08/03/2024 |
| Buy | 218,549 | EUR | to Sell | 320,000 | CAD | Barclays | 1,178 | 08/03/2024 |
| Buy | 341,876 | EUR | to Sell | 500,000 | CAD | Deutsche Bank | 2,234 | 08/03/2024 |
| Buy | 122,532 | EUR | to Sell | 200,000 | AUD | Citigroup | 2,581 | 08/03/2024 |
| Buy | 530,473 | EUR | to Sell | 571,962 | USD | BNY Mellon | 2,903 | 15/03/2024 |
| Buy | 19,587,922 | EUR | to Sell | 21,225,000 | USD | Barclays | 4,518 | 08/03/2024 |
| Buy | 600,000 | GBP | to Sell | 690,167 | EUR | Barclays | 10,196 | 08/03/2024 |
| Buy | 730,895 | EUR | to Sell | 1,200,000 | AUD | Barclays | 11,189 | 08/03/2024 |
| Buy | 1,100,000 | USD | to Sell | 1,002,968 | EUR | Citigroup | 11,956 | 08/03/2024 |
| Buy | 549,881 | EUR | to Sell | 87,300,000 | JPY | Citigroup | 12,123 | 08/03/2024 |
| Buy | 1,051,938 | EUR | to Sell | 1,730,000 | AUD | CIBC | 14,362 | 08/03/2024 |
| Buy | 856,254 | EUR | to Sell | 1,400,000 | AUD | Deutsche Bank | 16,597 | 08/03/2024 |
| Buy | 1,034,802 | EUR | to Sell | 163,700,000 | JPY | Barclays | 26,430 | 08/03/2024 |
| Buy | 1,012,402 | EUR | to Sell | 159,400,000 | JPY | CIBC | 30,518 | 08/03/2024 |
| Buy | 1,431,106 | EUR | to Sell | 225,900,000 | JPY | Deutsche Bank | 39,590 | 08/03/2024 |

Total unrealised gain on open forward foreign exchange contracts 193,446

| | | | | | | | | |
|-----|-------------|-----|---------|------------|-----|---------------|----------|------------|
| Buy | 11,166,693 | USD | to Sell | 10,346,222 | EUR | BNY Mellon | (46,217) | 15/03/2024 |
| Buy | 227,100,000 | JPY | to Sell | 1,435,742 | EUR | CIBC | (36,833) | 08/03/2024 |
| Buy | 147,200,000 | JPY | to Sell | 936,106 | EUR | Deutsche Bank | (29,372) | 08/03/2024 |
| Buy | 2,000,000 | AUD | to Sell | 1,223,526 | EUR | Deutsche Bank | (24,015) | 08/03/2024 |
| Buy | 3,000,000 | USD | to Sell | 2,786,709 | EUR | CIBC | (18,737) | 08/03/2024 |
| Buy | 77,300,000 | JPY | to Sell | 486,239 | EUR | Barclays | (10,081) | 08/03/2024 |
| Buy | 1,000,000 | AUD | to Sell | 605,464 | EUR | BNY Mellon | (5,709) | 08/03/2024 |
| Buy | 700,000 | AUD | to Sell | 424,054 | EUR | Barclays | (4,226) | 08/03/2024 |
| Buy | 345,965 | EUR | to Sell | 300,000 | GBP | Barclays | (4,216) | 08/03/2024 |
| Buy | 1,300,000 | USD | to Sell | 1,203,229 | EUR | Barclays | (3,774) | 08/03/2024 |
| Buy | 231,012 | EUR | to Sell | 200,000 | GBP | Deutsche Bank | (2,442) | 08/03/2024 |
| Buy | 849,709 | EUR | to Sell | 730,000 | GBP | BNY Mellon | (2,399) | 08/03/2024 |
| Buy | 300,000 | CAD | to Sell | 205,965 | EUR | Deutsche Bank | (2,180) | 08/03/2024 |
| Buy | 22,300,000 | JPY | to Sell | 139,322 | EUR | Citigroup | (1,957) | 08/03/2024 |
| Buy | 200,000 | AUD | to Sell | 121,391 | EUR | CIBC | (1,440) | 08/03/2024 |
| Buy | 63,500,000 | JPY | to Sell | 392,316 | EUR | BNY Mellon | (1,164) | 08/03/2024 |
| Buy | 200,000 | GBP | to Sell | 234,445 | EUR | Deutsche Bank | (991) | 08/03/2024 |
| Buy | 115,824 | EUR | to Sell | 100,000 | GBP | Citigroup | (903) | 08/03/2024 |
| Buy | 1,290,910 | EUR | to Sell | 1,400,000 | USD | Citigroup | (810) | 08/03/2024 |
| Buy | 3,092,963 | CZK | to Sell | 122,346 | EUR | BNY Mellon | (476) | 15/03/2024 |
| Buy | 100,000 | GBP | to Sell | 116,976 | EUR | Citigroup | (249) | 08/03/2024 |
| Buy | 100,000 | GBP | to Sell | 116,975 | EUR | CIBC | (248) | 08/03/2024 |
| Buy | 69,365 | EUR | to Sell | 11,300,000 | JPY | CIBC | (241) | 08/03/2024 |
| Buy | 100,000 | CAD | to Sell | 68,104 | EUR | CIBC | (176) | 08/03/2024 |

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts (continued)

Invesco Balanced-Risk Select Fund (continued) Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|--|---------|-----|---------|-----------|-----|--------------|----------------------------------|---------------|
| Buy | 50,361 | EUR | to Sell | 8,200,000 | JPY | Barclays | (150) | 08/03/2024 |
| Buy | 200,000 | CAD | to Sell | 136,004 | EUR | Barclays | (147) | 08/03/2024 |
| Buy | 100,000 | GBP | to Sell | 116,865 | EUR | BNY Mellon | (138) | 08/03/2024 |
| Buy | 12,812 | EUR | to Sell | 13,920 | USD | BNY Mellon | (27) | 15/03/2024 |
| Total unrealised loss on open forward foreign exchange contracts | | | | | | | (199,318) | |

Total net unrealised loss on open forward foreign exchange contracts (5,872)

Invesco Global Targeted Returns Fund Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|--|---------------|-----|---------|-------------|-----|-----------------|----------------------------------|---------------|
| Buy | 23,647 | USD | to Sell | 21,769 | EUR | BNY Mellon | 43 | 15/03/2024 |
| Buy | 78,321 | SEK | to Sell | 6,941 | EUR | BNY Mellon | 45 | 15/03/2024 |
| Buy | 126,216 | EUR | to Sell | 108,000 | GBP | Citigroup | 115 | 01/03/2024 |
| Buy | 95,875 | EUR | to Sell | 103,721 | USD | BNY Mellon | 205 | 15/03/2024 |
| Buy | 300,000 | GBP | to Sell | 349,704 | EUR | Deutsche Bank | 576 | 01/03/2024 |
| Buy | 91,097 | EUR | to Sell | 1,882,952 | ZAR | Deutsche Bank | 746 | 01/03/2024 |
| Buy | 2,663,008 | USD | to Sell | 220,774,000 | INR | Goldman Sachs | 890 | 05/03/2024 |
| Buy | 379,678 | EUR | to Sell | 324,558 | GBP | BNY Mellon | 925 | 15/03/2024 |
| Buy | 2,617,000 | USD | to Sell | 2,414,112 | EUR | Goldman Sachs | 1,294 | 01/03/2024 |
| Buy | 538,542 | EUR | to Sell | 582,000 | USD | Barclays | 1,375 | 01/03/2024 |
| Buy | 1,051,000 | GBP | to Sell | 1,327,658 | USD | JP Morgan Chase | 1,803 | 05/03/2024 |
| Buy | 341,000 | USD | to Sell | 312,827 | EUR | Barclays | 1,905 | 01/03/2024 |
| Buy | 19,394,000 | ZAR | to Sell | 928,381 | EUR | Deutsche Bank | 2,217 | 01/03/2024 |
| Buy | 3,083,000 | EUR | to Sell | 3,335,519 | USD | Deutsche Bank | 5,071 | 05/03/2024 |
| Buy | 1,223,000 | USD | to Sell | 1,123,636 | EUR | JP Morgan Chase | 5,153 | 01/03/2024 |
| Buy | 1,144,329 | EUR | to Sell | 1,234,000 | USD | Deutsche Bank | 5,387 | 01/03/2024 |
| Buy | 1,927,000 | USD | to Sell | 1,772,397 | EUR | Deutsche Bank | 6,161 | 01/03/2024 |
| Buy | 45,091,000 | MXN | to Sell | 2,431,332 | EUR | Barclays | 6,363 | 01/03/2024 |
| Buy | 1,263,000 | USD | to Sell | 1,159,225 | EUR | BNP Paribas | 6,483 | 01/03/2024 |
| Buy | 54,719,000 | MXN | to Sell | 2,949,795 | EUR | Goldman Sachs | 8,407 | 01/03/2024 |
| Buy | 10,132,000 | BRL | to Sell | 1,871,444 | EUR | Goldman Sachs | 9,195 | 05/03/2024 |
| Buy | 2,234,188 | EUR | to Sell | 2,398,000 | USD | JP Morgan Chase | 20,912 | 01/03/2024 |
| Buy | 7,926,192 | USD | to Sell | 6,246,000 | GBP | Citigroup | 22,538 | 05/03/2024 |
| Buy | 19,792,543 | USD | to Sell | 18,237,000 | EUR | BNP Paribas | 27,038 | 05/03/2024 |
| Buy | 1,321,722,000 | INR | to Sell | 15,897,164 | USD | BNP Paribas | 36,787 | 05/03/2024 |
| Buy | 9,321,497 | EUR | to Sell | 193,105,928 | ZAR | JP Morgan Chase | 55,536 | 01/03/2024 |
| Buy | 3,305,968 | USD | to Sell | 116,270,000 | THB | JP Morgan Chase | 57,901 | 05/03/2024 |
| Buy | 7,945,461 | USD | to Sell | 12,065,001 | AUD | BNP Paribas | 95,614 | 05/03/2024 |
| Buy | 122,678,000 | MXN | to Sell | 6,525,246 | EUR | Deutsche Bank | 106,934 | 01/03/2024 |
| Buy | 17,749,782 | USD | to Sell | 556,774,992 | TWD | Barclays | 126,086 | 05/03/2024 |
| Buy | 5,285,405 | USD | to Sell | 771,456,000 | JPY | Deutsche Bank | 126,876 | 05/03/2024 |
| Buy | 31,787,577 | USD | to Sell | 228,029,992 | CNH | Goldman Sachs | 140,972 | 05/03/2024 |
| Total unrealised gain on open forward foreign exchange contracts | | | | | | | 881,553 | |

| | | | | | | | | |
|-----|---------------|-----|---------|-------------|-----|-------------------------|-----------|------------|
| Buy | 3,810,776,998 | JPY | to Sell | 25,916,280 | USD | HSBC Bank Plc | (449,429) | 05/03/2024 |
| Buy | 21,166,053 | EUR | to Sell | 398,159,072 | MXN | Barclays | (359,098) | 01/03/2024 |
| Buy | 568,461,999 | THB | to Sell | 16,048,275 | USD | HSBC Bank Plc | (176,863) | 05/03/2024 |
| Buy | 14,856,098 | EUR | to Sell | 16,195,065 | USD | JP Morgan Chase | (91,421) | 01/03/2024 |
| Buy | 183,113,000 | TWD | to Sell | 5,884,622 | USD | Standard Chartered Bank | (84,881) | 05/03/2024 |
| Buy | 9,715,102 | EUR | to Sell | 8,370,260 | GBP | JP Morgan Chase | (58,014) | 01/03/2024 |
| Buy | 4,662,000 | USD | to Sell | 4,338,263 | EUR | Deutsche Bank | (35,389) | 01/03/2024 |
| Buy | 74,120,000 | TWD | to Sell | 2,381,365 | USD | Barclays | (33,808) | 05/03/2024 |
| Buy | 83,068,000 | CNH | to Sell | 11,559,536 | USD | JP Morgan Chase | (32,701) | 05/03/2024 |
| Buy | 10,887,313 | EUR | to Sell | 58,809,999 | BRL | BNP Paribas | (28,637) | 05/03/2024 |
| Buy | 29,130,000 | ZAR | to Sell | 1,425,295 | EUR | BNP Paribas | (27,526) | 01/03/2024 |
| Buy | 27,817,000 | ZAR | to Sell | 1,362,052 | EUR | Goldman Sachs | (27,285) | 01/03/2024 |
| Buy | 6,533,658 | USD | to Sell | 6,053,662 | EUR | BNY Mellon | (27,105) | 15/03/2024 |
| Buy | 2,269,000 | AUD | to Sell | 1,500,044 | USD | JP Morgan Chase | (23,319) | 05/03/2024 |
| Buy | 3,490,000 | EUR | to Sell | 3,801,617 | USD | JP Morgan Chase | (18,032) | 05/03/2024 |
| Buy | 29,599,000 | ZAR | to Sell | 1,433,934 | EUR | Barclays | (13,660) | 01/03/2024 |
| Buy | 4,252,653 | GBP | to Sell | 4,976,392 | EUR | BNY Mellon | (13,621) | 15/03/2024 |
| Buy | 11,446,000 | BRL | to Sell | 2,138,041 | EUR | Goldman Sachs | (13,504) | 05/03/2024 |
| Buy | 2,111,000 | AUD | to Sell | 1,384,921 | USD | Citigroup | (11,851) | 05/03/2024 |
| Buy | 1,400,000 | USD | to Sell | 1,303,983 | EUR | BNP Paribas | (11,828) | 01/03/2024 |
| Buy | 1,202,000 | GBP | to Sell | 1,533,401 | USD | Merrill Lynch | (11,774) | 05/03/2024 |
| Buy | 3,895,064 | USD | to Sell | 585,249,000 | JPY | Goldman Sachs | (9,496) | 05/03/2024 |
| Buy | 1,595,051,000 | KRW | to Sell | 1,206,955 | USD | Standard Chartered Bank | (8,737) | 05/03/2024 |
| Buy | 1,509,000 | USD | to Sell | 1,400,702 | EUR | JP Morgan Chase | (7,944) | 01/03/2024 |
| Buy | 49,000,000 | JPY | to Sell | 308,563 | EUR | JP Morgan Chase | (7,020) | 01/03/2024 |

Notes to the Financial Statements (continued)

8. Forward Foreign Exchange Contracts (continued)

Invesco Global Targeted Returns Fund (continued) Details of Forward Foreign Exchange Contracts

| | | | | | | Counterparty | Unrealised Gain/(Loss) EUR | Maturity Date |
|-----|---------------|-----|---------|---------------|-----|-------------------------|----------------------------------|---------------|
| Buy | 440,224 | CHF | to Sell | 467,355 | EUR | BNY Mellon | (5,228) | 15/03/2024 |
| Buy | 61,350,000 | TWD | to Sell | 1,945,581 | USD | Goldman Sachs | (4,449) | 05/03/2024 |
| Buy | 2,543,579 | USD | to Sell | 91,345,000 | THB | Standard Chartered Bank | (4,049) | 05/03/2024 |
| Buy | 1,700,000 | GBP | to Sell | 1,987,917 | EUR | BNP Paribas | (2,997) | 01/03/2024 |
| Buy | 1,323,907,000 | KRW | to Sell | 996,978 | USD | Barclays | (2,817) | 05/03/2024 |
| Buy | 560,000 | USD | to Sell | 519,590 | EUR | Citigroup | (2,729) | 01/03/2024 |
| Buy | 3,194,622 | USD | to Sell | 265,122,000 | INR | Barclays | (1,993) | 05/03/2024 |
| Buy | 442,000 | GBP | to Sell | 517,879 | EUR | Barclays | (1,800) | 01/03/2024 |
| Buy | 829,000 | GBP | to Sell | 969,326 | EUR | JP Morgan Chase | (1,386) | 01/03/2024 |
| Buy | 5,979,096 | USD | to Sell | 7,965,142,000 | KRW | BNP Paribas | (687) | 05/03/2024 |
| Buy | 481,000 | GBP | to Sell | 562,221 | EUR | Deutsche Bank | (606) | 01/03/2024 |
| Buy | 542,148 | EUR | to Sell | 588,000 | USD | Deutsche Bank | (557) | 01/03/2024 |
| Buy | 50,516 | EUR | to Sell | 48,213 | CHF | BNY Mellon | (95) | 15/03/2024 |
| Buy | 2,783 | CAD | to Sell | 1,913 | EUR | BNY Mellon | (23) | 15/03/2024 |
| Buy | 5,016 | EUR | to Sell | 5,450 | USD | BNY Mellon | (11) | 15/03/2024 |
| Buy | 111 | EUR | to Sell | 1,252 | SEK | BNY Mellon | - | 15/03/2024 |

Total unrealised loss on open forward foreign exchange contracts (1,612,370)

Total net unrealised loss on open forward foreign exchange contracts (730,817)

9. Futures Contracts

Futures contracts open at 29 February 2024 were as follows:

| Description | Number of Contracts | Commitment in Sub-fund Base Ccy | Long/Short | Unrealised Gain/(Loss) in Sub-fund Base Ccy |
|--|---------------------|------------------------------------|------------|---|
| Invesco Global Equity Income Advantage Fund | | USD | | USD |
| MSCI Emerging Market Future 15/03/2024 | 29 | 1,478,783 | Long | 46,375 |
| S&P 500 Emini Future 15/03/2024 | 4 | 1,014,275 | Long | 11,225 |
| Total unrealised gain on futures contracts | | | | 57,600 |
| Total unrealised gain on futures contracts | | | | 57,600 |

Margin amount of USD 13,563 is held by Bank of America Merrill Lynch.

| | | | | |
|--|----|------------|------|----------------|
| Invesco Sustainable Global Structured Equity Fund | | USD | | USD |
| S&P 500 Emini Future 15/03/2024 | 16 | 4,057,100 | Long | 269,789 |
| Euro Stoxx 50 Future 15/03/2024 | 19 | 1,007,777 | Long | 72,543 |
| Topix Index Future 07/03/2024 | 2 | 357,514 | Long | 36,605 |
| FTSE 100 Index Future 15/03/2024 | 2 | 193,192 | Long | 234 |
| Total unrealised gain on futures contracts | | | | 379,171 |
| Total unrealised gain on futures contracts | | | | 379,171 |

Margin amount of USD (107,563) is held by Bank of America Merrill Lynch.

| | | | | |
|--|---|------------|------|---------------|
| Invesco Sustainable US Structured Equity Fund | | USD | | USD |
| S&P 500 Emini Future 15/03/2024 | 5 | 1,267,844 | Long | 20,231 |
| Total unrealised gain on futures contract | | | | 20,231 |
| Total unrealised gain on futures contract | | | | 20,231 |

Margin amount of USD 34,113 is held by Bank of America Merrill Lynch.

| | | | | |
|--|-----|------------|------|----------------|
| Invesco Sustainable Pan European Structured Equity Fund | | EUR | | EUR |
| Euro Stoxx 50 Future 15/03/2024 | 150 | 7,343,250 | Long | 209,932 |
| FTSE 100 Index Future 15/03/2024 | 56 | 4,992,681 | Long | 36,896 |
| Swiss Market Index Future 15/03/2024 | 18 | 2,145,567 | Long | 30,674 |
| Total unrealised gain on futures contracts | | | | 277,502 |
| Total unrealised gain on futures contracts | | | | 277,502 |

Margin amount of EUR 592,647 is held by Bank of America Merrill Lynch.

Notes to the Financial Statements (continued)

9. Futures Contracts (continued)

| Description | Number of Contracts | Commitment in Sub-fund Base Ccy | Long/Short | Unrealised Gain/(Loss) in Sub-fund Base Ccy |
|---|---------------------|------------------------------------|------------|---|
| | | USD | | USD |
| Invesco Asian Flexible Bond Fund | | | | |
| US 10 Year Note (CBT) Future 18/06/2024 | 3 | 330,352 | Long | 680 |
| US 5 Year Note (CBT) Future 28/06/2024 | 3 | 320,191 | Long | 363 |
| US 2 Year Note (CBT) Future 28/06/2024 | 4 | 818,453 | Long | 328 |
| Total unrealised gain on futures contracts | | | | 1,371 |
| US 10 Year Ultra Bond Future 18/06/2024 | (7) | (795,648) | Short | (1,969) |
| US Ultra Bond (CBT) Future 18/06/2024 | (2) | (253,094) | Short | (1,703) |
| Total unrealised loss on futures contracts | | | | (3,672) |
| Total unrealised loss on futures contracts | | | | (2,301) |

Margin amount of USD 29,715 is held by Bank of America Merrill Lynch.

| | | | | |
|---|------|-------------|-------|---------------|
| | | USD | | USD |
| Invesco Bond Fund | | | | |
| Euro-Bund Future 07/03/2024 | (35) | (4,999,716) | Short | 98,406 |
| Japan 10 Year Bond (OSE) Future 13/03/2024 | (6) | (5,847,380) | Short | 9,401 |
| Euro-Buxl 30 Year Bond Future 07/03/2024 | 1 | 142,291 | Long | 1,961 |
| Total unrealised gain on futures contracts | | | | 109,768 |
| US Long Bond (CBT) Future 18/06/2024 | 19 | 2,248,234 | Long | (20,484) |
| US Ultra Bond (CBT) Future 18/06/2024 | 10 | 1,265,469 | Long | (15,469) |
| US 5 Year Note (CBT) Future 28/06/2024 | 36 | 3,842,297 | Long | (8,016) |
| US 10 Year Note (CBT) Future 18/06/2024 | 16 | 1,761,875 | Long | (6,500) |
| US 10 Year Ultra Bond Future 18/06/2024 | 5 | 568,320 | Long | (2,851) |
| Euro-Bobl Future 07/03/2024 | 2 | 251,006 | Long | (2,785) |
| US 2 Year Note (CBT) Future 28/06/2024 | 15 | 3,069,199 | Long | (1,699) |
| Total unrealised loss on futures contracts | | | | (57,804) |
| Total unrealised gain on futures contracts | | | | 51,964 |

Margin amount of USD 407,826 is held by Bank of America Merrill Lynch.

| | | | | |
|---|----|------------|------|--------------|
| | | USD | | USD |
| Invesco Emerging Market Flexible Bond Fund | | | | |
| US 5 Year Note (CBT) Future 28/06/2024 | 52 | 5,549,984 | Long | 2,641 |
| Total unrealised gain on futures contract | | | | 2,641 |
| US 2 Year Note (CBT) Future 28/06/2024 | 16 | 3,273,812 | Long | (523) |
| Total unrealised loss on futures contract | | | | (523) |
| Total unrealised gain on futures contracts | | | | 2,118 |

Margin amount of USD 94,492 is held by Bank of America Merrill Lynch.

| | | | | |
|--|-----|-------------|-------|---------------|
| | | USD | | USD |
| Invesco Environmental Climate Opportunities Bond Fund | | | | |
| Long Gilt Future 26/06/2024 | (9) | (1,103,421) | Short | 11,708 |
| Total unrealised gain on futures contract | | | | 11,708 |
| Total unrealised gain on futures contract | | | | 11,708 |

Margin amount of USD 37,079 is held by Bank of America Merrill Lynch.

| | | | | |
|---|------|-------------|-------|------------------|
| | | EUR | | EUR |
| Invesco Euro Bond Fund | | | | |
| US Long Bond (CBT) Future 18/06/2024 | (68) | (7,426,485) | Short | 66,684 |
| US 10 Year Ultra Bond Future 18/06/2024 | (84) | (8,812,292) | Short | 44,216 |
| Euro-Buxl 30 Year Bond Future 07/03/2024 | (29) | (3,808,570) | Short | 31,290 |
| Euro-Oat Future 07/03/2024 | 81 | 10,278,495 | Long | 13,374 |
| Total unrealised gain on futures contracts | | | | 155,564 |
| Euro-Bobl Future 07/03/2024 | 412 | 47,724,020 | Long | (521,368) |
| Euro-Schatz Future 07/03/2024 | 158 | 16,595,135 | Long | (122,845) |
| Euro-Bund Future 07/03/2024 | 36 | 4,746,420 | Long | (90,540) |
| US 5 Year Note (CBT) Future 28/06/2024 | 55 | 5,417,981 | Long | (11,303) |
| Total unrealised loss on futures contracts | | | | (746,056) |
| Total unrealised loss on futures contracts | | | | (590,492) |

Margin amount of EUR 1,766,357 is held by Bank of America Merrill Lynch.

Notes to the Financial Statements (continued)

9. Futures Contracts (continued)

| Description | Number of Contracts | Commitment in Sub-fund Base Ccy | Long/Short | Unrealised Gain/(Loss) in Sub-fund Base Ccy |
|--|---------------------|------------------------------------|------------|---|
| Invesco Euro Corporate Bond Fund | | | | |
| | | EUR | | EUR |
| Euro-Bund Future 07/03/2024 | 600 | 79,107,000 | Long | (746,000) |
| Total unrealised loss on futures contract | | | | (746,000) |
| Total unrealised loss on futures contract | | | | (746,000) |

Margin amount of EUR 2,107,002 is held by Bank of America Merrill Lynch.

| | | | | |
|---|------|-------------|-------|------------------|
| Invesco Euro Short Term Bond Fund | | | | |
| | | EUR | | EUR |
| Euro-Bobl Future 07/03/2024 | (18) | (2,085,030) | Short | 14,310 |
| Total unrealised gain on futures contract | | | | 14,310 |
| Euro-Schatz Future 07/03/2024 | 640 | 67,220,800 | Long | (497,600) |
| Total unrealised loss on futures contract | | | | (497,600) |
| Total unrealised loss on futures contracts | | | | (483,290) |

Margin amount of EUR 833,293 is held by Bank of America Merrill Lynch.

| | | | | |
|---|------|--------------|-------|--------------|
| Invesco Global Flexible Bond Fund | | | | |
| | | USD | | USD |
| Euro-Bund Future 07/03/2024 | (22) | (3,142,678) | Short | 65,819 |
| Total unrealised gain on futures contract | | | | 65,819 |
| Japan 10 Year Bond (OSE) Future 13/03/2024 | (13) | (12,669,323) | Short | (28,637) |
| US 10 Year Ultra Bond Future 18/06/2024 | 41 | 4,660,227 | Long | (23,383) |
| US 5 Year Note (CBT) Future 28/06/2024 | 41 | 4,375,949 | Long | (9,129) |
| US 10 Year Note (CBT) Future 18/06/2024 | 3 | 330,352 | Long | (1,219) |
| Total unrealised loss on futures contracts | | | | (62,368) |
| Total unrealised gain on futures contracts | | | | 3,451 |

Margin amount of USD 420,965 is held by Bank of America Merrill Lynch.

| | | | | |
|--|------|--------------|-------|------------------|
| Invesco Global Investment Grade Corporate Bond Fund | | | | |
| | | USD | | USD |
| Euro-Bund Future 07/03/2024 | (94) | (13,427,808) | Short | 110,361 |
| Long Gilt Future 26/06/2024 | (40) | (4,904,093) | Short | 34,662 |
| US Long Bond (CBT) Future 18/06/2024 | (15) | (1,774,922) | Short | 15,938 |
| US Ultra Bond (CBT) Future 18/06/2024 | (5) | (632,734) | Short | 7,734 |
| Total unrealised gain on futures contracts | | | | 168,695 |
| US 5 Year Note (CBT) Future 28/06/2024 | 791 | 84,423,801 | Long | (176,121) |
| Euro-Bobl Future 07/03/2024 | 63 | 7,906,676 | Long | (162,472) |
| Euro-Buxl 30 Year Bond Future 07/03/2024 | (50) | (7,114,552) | Short | (95,886) |
| US 10 Year Ultra Bond Future 18/06/2024 | 106 | 12,048,391 | Long | (60,453) |
| Euro-Schatz Future 07/03/2024 | 109 | 12,404,058 | Long | (48,878) |
| Canada 10 Year Bond Future 19/06/2024 | 205 | 17,998,032 | Long | (43,181) |
| US 2 Year Note (CBT) Future 28/06/2024 | 155 | 31,715,058 | Long | (16,348) |
| US 10 Year Note (CBT) Future 18/06/2024 | 17 | 1,871,992 | Long | (6,906) |
| Total unrealised loss on futures contracts | | | | (610,245) |
| Total unrealised loss on futures contracts | | | | (441,550) |

Margin amount of USD 3,294,011 is held by Bank of America Merrill Lynch.

| | | | | |
|--|-------|--------------|-------|-----------------|
| Invesco Global Total Return (EUR) Bond Fund | | | | |
| | | EUR | | EUR |
| US Ultra Bond (CBT) Future 18/06/2024 | (261) | (30,484,447) | Short | 214,921 |
| Total unrealised gain on futures contract | | | | 214,921 |
| Long Gilt Future 26/06/2024 | 130 | 14,710,534 | Long | (156,891) |
| US 5 Year Note (CBT) Future 28/06/2024 | 1,265 | 124,613,570 | Long | (102,142) |
| Total unrealised loss on futures contracts | | | | (259,033) |
| Total unrealised loss on futures contracts | | | | (44,112) |

Margin amount of EUR 1,177,840 is held by Bank of America Merrill Lynch.

Notes to the Financial Statements (continued)

9. Futures Contracts (continued)

| Description | Number of Contracts | Commitment in Sub-fund Base Ccy | Long/Short | Unrealised Gain/(Loss) in Sub-fund Base Ccy |
|--|---------------------|------------------------------------|------------|---|
| Invesco Net Zero Global Investment Grade Corporate Bond Fund | | USD | | USD |
| Euro-Bund Future 07/03/2024 | (5) | (714,245) | Short | 15,163 |
| Euro-Bobl Future 07/03/2024 | (2) | (251,006) | Short | 3,348 |
| US Long Bond (CBT) Future 18/06/2024 | (1) | (118,328) | Short | 1,062 |
| Total unrealised gain on futures contracts | | | | 19,573 |
| US 5 Year Note (CBT) Future 28/06/2024 | 16 | 1,707,688 | Long | (3,320) |
| US Ultra Bond (CBT) Future 18/06/2024 | 1 | 126,547 | Long | (1,547) |
| Euro-Schatz Future 07/03/2024 | 1 | 113,799 | Long | (843) |
| Canada 10 Year Bond Future 19/06/2024 | 3 | 263,386 | Long | (632) |
| US 10 Year Ultra Bond Future 18/06/2024 | 1 | 113,664 | Long | (570) |
| US 2 Year Note (CBT) Future 28/06/2024 | 4 | 818,453 | Long | (422) |
| US 10 Year Note (CBT) Future 18/06/2024 | 1 | 110,117 | Long | (406) |
| Total unrealised loss on futures contracts | | | | (7,740) |
| Total unrealised gain on futures contracts | | | | 11,833 |
| Margin amount of USD 54,347 is held by Bank of America Merrill Lynch. | | | | |
| Invesco Real Return (EUR) Bond Fund | | EUR | | EUR |
| Euro-Bobl Future 07/03/2024 | 11 | 1,274,185 | Long | (26,835) |
| Euro-Bund Future 07/03/2024 | 6 | 791,070 | Long | (12,890) |
| Total unrealised loss on futures contracts | | | | (39,725) |
| Total unrealised loss on futures contracts | | | | (39,725) |
| Margin amount of EUR 66,639 is held by Bank of America Merrill Lynch. | | | | |
| Invesco Sustainable China Bond Fund | | USD | | USD |
| US 10 Year Ultra Bond Future 18/06/2024 | 8 | 909,313 | Long | 2,188 |
| US 5 Year Note (CBT) Future 28/06/2024 | 14 | 1,494,227 | Long | 1,695 |
| US Ultra Bond (CBT) Future 18/06/2024 | 1 | 126,547 | Long | 781 |
| US 2 Year Note (CBT) Future 28/06/2024 | 9 | 1,841,520 | Long | 738 |
| Euro-Bobl Future 06/06/2024 | (3) | (381,351) | Short | 569 |
| Total unrealised gain on futures contracts | | | | 5,971 |
| Total unrealised gain on futures contracts | | | | 5,971 |
| Margin amount of USD 59,576 is held by Bank of America Merrill Lynch. | | | | |
| Invesco Sustainable Multi-Sector Credit Fund | | EUR | | EUR |
| US 10 Year Ultra Bond Future 18/06/2024 | (5) | (524,541) | Short | 2,235 |
| US 5 Year Note (CBT) Future 28/06/2024 | (44) | (4,334,385) | Short | 793 |
| US 10 Year Note (CBT) Future 18/06/2024 | (27) | (2,744,134) | Short | 779 |
| Total unrealised gain on futures contracts | | | | 3,807 |
| Euro-Bobl Future 07/03/2024 | 8 | 926,680 | Long | (14,360) |
| Euro-Schatz Future 07/03/2024 | 8 | 840,260 | Long | (8,060) |
| Euro-Bund Future 07/03/2024 | 3 | 395,535 | Long | (5,715) |
| US Long Bond (CBT) Future 18/06/2024 | 6 | 655,278 | Long | (519) |
| US 2 Year Note (CBT) Future 28/06/2024 | 13 | 2,455,068 | Long | (392) |
| US Ultra Bond (CBT) Future 18/06/2024 | 1 | 116,799 | Long | (80) |
| Total unrealised loss on futures contracts | | | | (29,126) |
| Total unrealised loss on futures contracts | | | | (25,319) |
| Margin amount of EUR 149,208 is held by Bank of America Merrill Lynch. | | | | |

Notes to the Financial Statements (continued)

9. Futures Contracts (continued)

| Description | Number of Contracts | Commitment in Sub-fund Base Ccy | Long/Short | Unrealised Gain/(Loss) in Sub-fund Base Ccy |
|--|---------------------|------------------------------------|------------|---|
| Invesco US Investment Grade Corporate Bond Fund | | USD | | USD |
| US 10 Year Ultra Bond Future 18/06/2024 | (13) | (1,477,633) | Short | 6,039 |
| US Ultra Bond (CBT) Future 18/06/2024 | (4) | (506,188) | Short | 3,992 |
| US 10 Year Note (CBT) Future 18/06/2024 | 3 | 330,352 | Long | 305 |
| US 5 Year Note (CBT) Future 28/06/2024 | (2) | (213,461) | Short | 39 |
| Total unrealised gain on futures contracts | | | | 10,375 |
| US Long Bond (CBT) Future 18/06/2024 | 10 | 1,183,281 | Long | (937) |
| US 2 Year Note (CBT) Future 28/06/2024 | 4 | 818,453 | Long | (131) |
| Total unrealised loss on futures contracts | | | | (1,068) |
| Total unrealised gain on futures contracts | | | | 9,307 |
| Margin amount of USD 26,392 is held by Bank of America Merrill Lynch. | | | | |
| Invesco Global Income Fund | | EUR | | EUR |
| US 10 Year Ultra Bond Future 18/06/2024 | (307) | (32,206,827) | Short | 87,457 |
| Total unrealised gain on futures contract | | | | 87,457 |
| Euro-Bund Future 07/03/2024 | 499 | 65,790,655 | Long | (1,396,483) |
| Total unrealised loss on futures contract | | | | (1,396,483) |
| Total unrealised loss on futures contracts | | | | (1,309,026) |
| Margin amount of EUR 3,273,725 is held by Bank of America Merrill Lynch. | | | | |
| Invesco Sustainable Allocation Fund | | EUR | | EUR |
| FTSE 100 Index Future 15/03/2024 | (4) | (356,620) | Short | 1,815 |
| Total unrealised gain on futures contract | | | | 1,815 |
| S&P 500 Emini Future 15/03/2024 | (25) | (5,850,893) | Short | (393,017) |
| Euro Stoxx 50 Future 15/03/2024 | (17) | (832,235) | Short | (53,700) |
| Long Gilt Future 26/06/2024 | 20 | 2,263,159 | Long | (31,781) |
| Euro-Bund Future 07/03/2024 | 6 | 791,070 | Long | (30,294) |
| Canada 10 Year Bond Future 19/06/2024 | 18 | 1,458,579 | Long | (11,360) |
| Topix Index Future 07/03/2024 | (1) | (164,987) | Short | (9,108) |
| S&P/TSX 60 Index Future 14/03/2024 | (1) | (174,600) | Short | (7,240) |
| SPI 200 Future 21/03/2024 | (1) | (114,539) | Short | (3,378) |
| Swiss Market Index Future 15/03/2024 | (1) | (119,198) | Short | (2,946) |
| Total unrealised loss on futures contracts | | | | (542,824) |
| Total unrealised loss on futures contracts | | | | (541,009) |
| Margin amount of EUR 1,057,198 is held by Bank of America Merrill Lynch. | | | | |
| Invesco Sustainable Global Income Fund | | EUR | | EUR |
| US 10 Year Ultra Bond Future 18/06/2024 | (4) | (419,633) | Short | 1,138 |
| Total unrealised gain on futures contract | | | | 1,138 |
| Total unrealised gain on futures contract | | | | 1,138 |
| Margin amount of EUR 9,735 is held by Bank of America Merrill Lynch. | | | | |

Notes to the Financial Statements (continued)

9. Futures Contracts (continued)

| Description | Number of Contracts | Commitment in Sub-fund Base Ccy | Long/Short | Unrealised Gain/(Loss) in Sub-fund Base Ccy |
|---|---------------------|------------------------------------|------------|---|
| | | EUR | | EUR |
| Invesco Balanced-Risk Allocation Fund | | | | |
| Nikkei 225 (SGX) Future 07/03/2024 | 245 | 59,004,409 | Long | 8,722,359 |
| E-Mini Russell 2000 Future 15/03/2024 | 840 | 79,424,858 | Long | 5,251,531 |
| Euro Stoxx 50 Future 15/03/2024 | 520 | 25,456,600 | Long | 1,647,668 |
| Japan 10 Year Bond (OSE) Future 13/03/2024 | 199 | 178,998,550 | Long | 1,407,014 |
| S&P 500 Emini Future 15/03/2024 | 31 | 7,255,107 | Long | 459,063 |
| US Long Bond (CBT) Future 18/06/2024 | 618 | 67,493,640 | Long | 254,003 |
| Australia 10 Year Bond Future 15/03/2024 | 2,108 | 145,011,084 | Long | 245,225 |
| Total unrealised gain on futures contracts | | | | 17,986,863 |
| Euro-Bund Future 07/03/2024 | 790 | 104,157,550 | Long | (2,501,690) |
| Long Gilt Future 26/06/2024 | 800 | 90,526,363 | Long | (832,633) |
| Canada 10 Year Bond Future 19/06/2024 | 1,040 | 84,273,475 | Long | (431,030) |
| MSCI Emerging Market Future 15/03/2024 | 765 | 36,004,280 | Long | (344,460) |
| FTSE 100 Index Future 15/03/2024 | 40 | 3,566,201 | Long | (48,832) |
| Total unrealised loss on futures contracts | | | | (4,158,645) |
| Total unrealised gain on futures contracts | | | | 13,828,218 |

Margin amount of EUR 8,044,711 is held by Bank of America Merrill Lynch.

| | | | | |
|---|----|------------|------|----------------|
| | | EUR | | EUR |
| Invesco Balanced-Risk Allocation 12% Fund | | | | |
| Topix Index Future 07/03/2024 | 15 | 2,474,806 | Long | 277,346 |
| Euro Stoxx 50 Future 15/03/2024 | 31 | 1,517,605 | Long | 99,444 |
| E-Mini Russell 2000 Future 15/03/2024 | 14 | 1,323,748 | Long | 82,263 |
| S&P 500 Emini Future 15/03/2024 | 4 | 936,143 | Long | 75,924 |
| MSCI Emerging Market Future 15/03/2024 | 28 | 1,317,804 | Long | 41,327 |
| Australia 10 Year Bond Future 15/03/2024 | 49 | 3,370,751 | Long | 25,942 |
| Japan 10 Year Bond Future 12/03/2024 | 45 | 4,047,567 | Long | 24,693 |
| US Long Bond (CBT) Future 18/06/2024 | 15 | 1,638,195 | Long | 6,165 |
| Total unrealised gain on futures contracts | | | | 633,104 |
| Euro-Bund Future 07/03/2024 | 19 | 2,505,055 | Long | (58,610) |
| Long Gilt Future 26/06/2024 | 19 | 2,150,001 | Long | (19,496) |
| Canada 10 Year Bond Future 19/06/2024 | 25 | 2,025,805 | Long | (10,147) |
| FTSE 100 Index Future 15/03/2024 | 12 | 1,069,860 | Long | (3,952) |
| Total unrealised loss on futures contracts | | | | (92,205) |
| Total unrealised gain on futures contracts | | | | 540,899 |

Margin amount of EUR 209,251 is held by Bank of America Merrill Lynch.

| | | | | |
|---|-----|------------|------|------------------|
| | | EUR | | EUR |
| Invesco Balanced-Risk Select Fund | | | | |
| Nikkei 225 (SGX) Future 07/03/2024 | 24 | 5,780,024 | Long | 854,110 |
| E-Mini Russell 2000 Future 15/03/2024 | 83 | 7,847,932 | Long | 536,346 |
| Euro Stoxx 50 Future 15/03/2024 | 51 | 2,496,705 | Long | 161,064 |
| Japan 10 Year Bond (OSE) Future 13/03/2024 | 19 | 17,090,314 | Long | 142,236 |
| S&P 500 Emini Future 15/03/2024 | 3 | 702,107 | Long | 46,164 |
| Australia 10 Year Bond Future 15/03/2024 | 205 | 14,102,122 | Long | 32,052 |
| US Long Bond (CBT) Future 18/06/2024 | 63 | 6,880,420 | Long | 25,894 |
| Total unrealised gain on futures contracts | | | | 1,797,866 |
| Euro-Bund Future 07/03/2024 | 81 | 10,679,445 | Long | (242,982) |
| Long Gilt Future 26/06/2024 | 84 | 9,505,268 | Long | (87,254) |
| Canada 10 Year Bond Future 19/06/2024 | 108 | 8,751,476 | Long | (44,761) |
| MSCI Emerging Market Future 15/03/2024 | 78 | 3,671,025 | Long | (31,216) |
| FTSE 100 Index Future 15/03/2024 | 4 | 356,620 | Long | (4,883) |
| Total unrealised loss on futures contracts | | | | (411,096) |
| Total unrealised gain on futures contracts | | | | 1,386,770 |

Margin amount of EUR 773,418 is held by Bank of America Merrill Lynch.

Notes to the Financial Statements (continued)

9. Futures Contracts (continued)

| Description | Number of Contracts | Commitment in Sub-fund Base Ccy | Long/Short | Unrealised Gain/(Loss) in Sub-fund Base Ccy |
|---|---------------------|------------------------------------|------------|---|
| Invesco Global Targeted Returns Fund | | | | |
| DAX Index Future 15/03/2024 | 33 | EUR 14,626,838 | Long | EUR 691,346 |
| Total unrealised gain on futures contract | | | | 691,346 |
| E-Mini Russell 2000 Future 15/03/2024 | (176) | (16,641,399) | Short | (1,375,649) |
| S&P 500 Emini Future 15/03/2024 | (30) | (7,021,071) | Short | (617,663) |
| CAC 40 Index Future 15/03/2024 | (179) | (14,268,985) | Short | (513,110) |
| Total unrealised loss on futures contracts | | | | (2,506,422) |
| Total unrealised loss on futures contracts | | | | (1,815,076) |

Margin amount of EUR 4,591,215 is held by Bank of America Merrill Lynch.

Invesco Gold & Special Minerals Fund

Margin amount of USD 750,970 is held by Bank of America Merrill Lynch.

10. Credit Default Swaps

Credit Default Swaps open at 29 February 2024 were as follows:

| Denomination | Counterparty | Deal Spread | Expiry Date | Nominal Value | Unrealised Gain/(Loss) in Sub-fund Base Ccy USD |
|--|----------------|----------------|----------------|------------------|---|
| Invesco Asian Flexible Bond Fund | | | | | |
| China Government Bond 5Y | Morgan Stanley | 1.00% | 20/12/2028 | USD(1,250,000) | 18,060 |
| Total unrealised gain on credit default swap | | | | | 18,060 |
| iTraxx Asia ex-Japan Index | Morgan Stanley | 1.00% | 20/12/2028 | USD475,000 | (186) |
| Total unrealised loss on credit default swap | | | | | (186) |
| Total unrealised gain on credit default swaps | | | | | 17,874 |

| Denomination | Counterparty | Deal Spread | Expiry Date | Nominal Value | Unrealised Loss in Sub-fund Base Ccy USD |
|--|-------------------------------|----------------|----------------|------------------|--|
| Invesco Environmental Climate Opportunities Bond Fund | | | | | |
| iTraxx Crossover CDSI S40 5Y | Bank of America Merrill Lynch | 5.00% | 20/12/2028 | EUR1,100,000 | (92,145) |
| Total unrealised loss on credit default swap | | | | | (92,145) |
| Total unrealised loss on credit default swap | | | | | (92,145) |

Margin amount of USD 156,980 is held by Bank of America Merrill Lynch.
The margin of USD 156,980 is in relation to Credit Default Swaps.

| Denomination | Counterparty | Deal Spread | Expiry Date | Nominal Value | Unrealised Loss in Sub-fund Base Ccy EUR |
|---|-------------------------------|----------------|----------------|------------------|--|
| Invesco Euro Bond Fund | | | | | |
| iTraxx EUR CDSI S40 5Y | Bank of America Merrill Lynch | 1.00% | 20/12/2028 | EUR65,000,000 | (1,277,519) |
| Total unrealised loss on credit default swap | | | | | (1,277,519) |
| Total unrealised loss on credit default swap | | | | | (1,277,519) |

Margin amount of EUR 2,068,962 is held by Bank of America Merrill Lynch.
The margin of EUR 2,068,962 is in relation to Credit Default Swaps.

| Denomination | Counterparty | Deal Spread | Expiry Date | Nominal Value | Unrealised Gain in Sub-fund Base Ccy EUR |
|--|-------------------------------|----------------|----------------|------------------|--|
| Invesco Global Total Return (EUR) Bond Fund | | | | | |
| iTraxx EUR Crossover S32 | Bank of America Merrill Lynch | 5.00% | 20/12/2024 | EUR(23,333,250) | 786,881 |
| iTraxx EUR Crossover S33 | Bank of America Merrill Lynch | 5.00% | 20/06/2025 | EUR(9,333,300) | 471,724 |
| Total unrealised gain on credit default swaps | | | | | 1,258,605 |
| Total unrealised gain on credit default swaps | | | | | 1,258,605 |

Margin amount of EUR (725,086) is due to Bank of America Merrill Lynch.
The margin of EUR (725,086) is in relation to Credit Default Swaps.

Notes to the Financial Statements (continued)

10. Credit Default Swaps (continued)

| Denomination | Counterparty | Deal Spread | Expiry Date | Nominal Value | Unrealised Gain/(Loss) in Sub-fund Base Ccy USD |
|--|----------------|-------------|-------------|---------------|---|
| Invesco Sustainable China Bond Fund | | | | | |
| China Government Bond 5Y | Morgan Stanley | 1.00% | 20/12/2028 | USD(850,000) | 12,281 |
| Total unrealised gain on credit default swap | | | | | 12,281 |
| iTraxx Asia ex-Japan Index | Morgan Stanley | 1.00% | 20/12/2028 | USD325,000 | (127) |
| Total unrealised loss on credit default swap | | | | | (127) |
| Total unrealised gain on credit default swaps | | | | | 12,154 |

| Denomination | Counterparty | Deal Spread | Expiry Date | Nominal Value | Unrealised Gain in Sub-fund Base Ccy USD |
|---|-------------------------------|-------------|-------------|----------------|--|
| Invesco Sustainable Global High Income Fund | | | | | |
| Markit HY CDSI S41 | Bank of America Merrill Lynch | 5.00% | 20/12/2028 | USD(6,930,000) | 427,239 |
| Total unrealised gain on credit default swap | | | | | 427,239 |
| Total unrealised gain on credit default swap | | | | | 427,239 |

Margin amount of USD 110,681 is held by Bank of America Merrill Lynch.
The margin of USD 110,681 is in relation to Credit Default Swaps.

| Denomination | Counterparty | Deal Spread | Expiry Date | Nominal Value | Unrealised Loss in Sub-fund Base Ccy EUR |
|---|-------------------------------|-------------|-------------|---------------|--|
| Invesco Global Income Fund | | | | | |
| iTraxx Crossover CDSI S40 5Y | Bank of America Merrill Lynch | 5.00% | 20/12/2028 | EUR50,000,000 | (3,865,758) |
| Total unrealised loss on credit default swap | | | | | (3,865,758) |
| Total unrealised loss on credit default swap | | | | | (3,865,758) |

Margin amount of EUR 6,585,810 is held by Bank of America Merrill Lynch.
The margin of EUR 6,585,810 is in relation to Credit Default Swaps.

| Denomination | Counterparty | Deal Spread | Expiry Date | Nominal Value | Unrealised Gain/(Loss) in Sub-fund Base Ccy EUR |
|--|-------------------------------|-------------|-------------|-----------------|---|
| Invesco Global Targeted Returns Fund | | | | | |
| Markit HY CDSI S41 5YPRC | Bank of America Merrill Lynch | 5.00% | 20/12/2028 | USD(27,138,870) | 1,544,244 |
| Markit IG CDSI 5Y | Bank of America Merrill Lynch | 1.00% | 20/12/2028 | USD(60,148,000) | 1,119,669 |
| Total unrealised gain on credit default swaps | | | | | 2,663,913 |
| Markit IG CDSI 5Y | Bank of America Merrill Lynch | 1.00% | 20/12/2028 | USD34,974,000 | (651,050) |
| Markit HY CDSI S41 5YPRC | Bank of America Merrill Lynch | 5.00% | 20/12/2028 | USD10,746,450 | (611,489) |
| Total unrealised loss on credit default swaps | | | | | (1,262,539) |
| Total net unrealised gain on credit default swaps | | | | | 1,401,374 |

Margin amount of EUR (3,181,044) is due to Goldman Sachs and Bank of America Merrill Lynch.
The margin of EUR (3,181,044) is in relation to Credit Default Swaps, Inflation Linked Swaps and Interest Rate Swaps.

11. Inflation Linked Swaps

Inflation Linked Swaps open at 29 February 2024 were as follows:

| Denomination | Counterparty | Expiry Date | Nominal Value | Unrealised Gain/(Loss) in Sub-fund Base Ccy USD |
|--|-------------------------------|-------------|---------------|---|
| Invesco Bond Fund | | | | |
| Receive Fixed 2.5353% / Pay CPTFEMU | Bank of America Merrill Lynch | 16/09/2033 | EUR6,000,000 | 191,304 |
| Total unrealised gain on inflation linked swap | | | | 191,304 |
| Pay Fixed 2.5417% / Receive CPURNSA | Bank of America Merrill Lynch | 06/09/2033 | USD7,150,000 | (19,099) |
| Total unrealised loss on inflation linked swap | | | | (19,099) |
| Total net unrealised gain on inflation linked swaps | | | | 172,205 |

Margin amount of USD 157,565 is held by Bank of America Merrill Lynch.
The margin of USD 157,565 is in relation to both Inflation Linked Swaps and Interest Rate Swaps.

Notes to the Financial Statements (continued)

11. Inflation Linked Swaps (continued)

| Denomination | Counterparty | Expiry Date | Nominal Value | Unrealised Gain/(Loss) in Sub-fund Base Ccy USD |
|--|-------------------------------|-------------|---------------|---|
| Invesco Global Flexible Bond Fund | | | | |
| Receive Fixed 2.5353% / Pay CPTFEMU | Bank of America Merrill Lynch | 16/09/2033 | EUR5,200,000 | 165,797 |
| Total unrealised gain on inflation linked swap | | | | 165,797 |
| <hr/> | | | | |
| Pay Fixed 2.5417% / Receive CPURNSA | Bank of America Merrill Lynch | 06/09/2033 | USD6,300,000 | (16,828) |
| Total unrealised loss on inflation linked swap | | | | (16,828) |
| Total net unrealised gain on inflation linked swaps | | | | 148,969 |

Margin amount of USD 161,097 is held by Bank of America Merrill Lynch.

The margin of USD 161,097 is in relation to both Inflation Linked Swaps and Interest Rate Swaps.

| Denomination | Counterparty | Expiry Date | Nominal Value | Unrealised Gain/(Loss) in Sub-fund Base Ccy EUR |
|---|---------------|-------------|---------------|---|
| Invesco Global Targeted Returns Fund | | | | |
| Receive Fixed 2.55% / Pay CPTFEMU | Goldman Sachs | 16/03/2033 | EUR14,007,951 | 340,369 |
| Pay Fixed 2.44156% / Receive CPURNSA | Goldman Sachs | 22/03/2033 | USD33,740,666 | 303,229 |
| Receive Fixed 2.395% / Pay CPTFEMU | Goldman Sachs | 16/03/2033 | EUR29,426,709 | 266,326 |
| Pay Fixed 2.39444% / Receive CPURNSA | Goldman Sachs | 23/03/2033 | USD16,870,334 | 213,850 |
| Receive Fixed 2.44% / Pay CPTFEMU | Goldman Sachs | 16/03/2033 | EUR14,244,062 | 191,667 |
| Pay Fixed 2.45049% / Receive CPURNSA | Goldman Sachs | 18/03/2033 | USD17,763,920 | 154,172 |
| Pay Fixed 2.48525% / Receive CPURNSA | Goldman Sachs | 21/03/2033 | USD13,538,480 | 76,030 |
| Pay Fixed 2.145% / Receive CPTFEMU | Goldman Sachs | 16/02/2034 | EUR8,302,000 | 75,648 |
| Pay Fixed 2.113% / Receive CPTFEMU | Goldman Sachs | 16/01/2034 | EUR8,391,000 | 71,755 |
| Pay Fixed 2.289% / Receive CPURNSA | Goldman Sachs | 07/02/2029 | USD11,392,000 | 70,552 |
| Receive Fixed 2.5475% / Pay CPTFEMU | Goldman Sachs | 16/06/2028 | EUR3,623,000 | 69,772 |
| Pay Fixed 2.1287% / Receive CPTFEMU | Goldman Sachs | 16/01/2034 | EUR7,974,000 | 56,525 |
| Pay Fixed 2.16% / Receive CPTFEMU | Goldman Sachs | 16/02/2034 | EUR5,815,000 | 44,858 |
| Receive Fixed 2.42% / Pay CPTFEMU | Goldman Sachs | 16/05/2028 | EUR2,710,000 | 38,870 |
| Receive Fixed 2.185% / Pay CPTFEMU | Goldman Sachs | 16/11/2028 | EUR7,094,000 | 38,414 |
| Pay Fixed 2.365% / Receive CPURNSA | Goldman Sachs | 29/01/2029 | USD10,502,000 | 28,082 |
| Pay Fixed 2.3775% / Receive CPURNSA | Goldman Sachs | 31/01/2029 | USD10,074,000 | 23,365 |
| Receive Fixed 2.3775% / Pay CPTFEMU | Goldman Sachs | 16/05/2028 | EUR1,860,000 | 22,797 |
| Receive Fixed 2.535% / Pay CPURNSA | Goldman Sachs | 27/02/2034 | USD6,614,000 | 17,758 |
| Receive Fixed 2.58% / Pay CPURNSA | Goldman Sachs | 25/08/2028 | USD2,858,000 | 12,104 |
| Pay Fixed 2.363% / Receive CPURNSA | Goldman Sachs | 05/12/2028 | USD9,680,000 | 12,001 |
| Receive Fixed 2.4858% / Pay CPURNSA | Goldman Sachs | 05/12/2033 | USD9,680,000 | 10,469 |
| Pay Fixed 2.157% / Receive CPTFEMU | Goldman Sachs | 16/12/2033 | EUR3,844,000 | 9,849 |
| Pay Fixed 2.365% / Receive CPURNSA | Goldman Sachs | 25/12/2028 | USD5,571,000 | 8,745 |
| Pay Fixed 2.447% / Receive CPURNSA | Goldman Sachs | 12/05/2028 | USD3,152,000 | 7,958 |
| Receive Fixed 2.4973% / Pay CPURNSA | Goldman Sachs | 31/01/2034 | USD10,074,000 | 2,964 |
| Total unrealised gain on inflation linked swaps | | | | 2,168,129 |
| <hr/> | | | | |
| Pay Fixed 2.689% / Receive CPTFEMU | Goldman Sachs | 16/03/2028 | EUR14,244,050 | (251,024) |
| Pay Fixed 2.4827% / Receive CPTFEMU | Goldman Sachs | 16/03/2028 | EUR29,426,709 | (217,092) |
| Receive Fixed 2.41875% / Pay CPURNSA | Goldman Sachs | 22/03/2028 | USD33,740,666 | (200,662) |
| Receive Fixed 2.3364% / Pay CPURNSA | Goldman Sachs | 23/03/2028 | USD16,870,334 | (158,143) |
| Pay Fixed 2.544% / Receive CPTFEMU | Goldman Sachs | 16/03/2028 | EUR14,008,000 | (145,868) |
| Receive Fixed 2.4% / Pay CPURNSA | Goldman Sachs | 20/03/2028 | USD17,763,920 | (127,905) |
| Pay Fixed 2.5525% / Receive CPTFEMU | Goldman Sachs | 16/06/2033 | EUR3,623,000 | (116,732) |
| Receive Fixed 2.44% / Pay CPURNSA | Goldman Sachs | 21/03/2028 | USD13,538,480 | (69,636) |
| Receive Fixed 2.4215% / Pay CPURNSA | Goldman Sachs | 07/02/2034 | USD11,392,000 | (66,349) |
| Pay Fixed 2.29% / Receive CPTFEMU | Goldman Sachs | 16/11/2033 | EUR7,094,000 | (66,103) |
| Pay Fixed 2.43% / Receive CPTFEMU | Goldman Sachs | 16/05/2033 | EUR2,710,000 | (57,984) |
| Receive Fixed 2.054% / Pay CPTFEMU | Goldman Sachs | 16/02/2029 | EUR8,302,000 | (45,855) |
| Receive Fixed 1.9875% / Pay CPTFEMU | Goldman Sachs | 16/01/2029 | EUR8,391,000 | (44,819) |
| Pay Fixed 2.405% / Receive CPTFEMU | Goldman Sachs | 16/05/2033 | EUR1,860,000 | (35,265) |
| Receive Fixed 2.0137% / Pay CPTFEMU | Goldman Sachs | 16/01/2029 | EUR7,974,000 | (32,655) |
| Pay Fixed 2.645% / Receive CPURNSA | Goldman Sachs | 25/08/2033 | USD2,858,000 | (29,757) |
| Receive Fixed 2.07% / Pay CPTFEMU | Goldman Sachs | 16/02/2029 | EUR5,815,000 | (27,691) |
| Receive Fixed 2.424% / Pay CPURNSA | Goldman Sachs | 23/12/2033 | USD5,571,000 | (23,407) |
| Pay Fixed 2.3402% / Receive CPTFEMU | Goldman Sachs | 16/03/2028 | EUR14,713,291 | (5,124) |
| Receive Fixed 2.51% / Pay CPURNSA | Goldman Sachs | 12/05/2033 | USD3,152,000 | (4,769) |
| Pay Fixed 2.462% / Receive CPURNSA | Goldman Sachs | 27/02/2029 | USD6,614,000 | (3,836) |
| Receive Fixed 2.042% / Pay CPTFEMU | Goldman Sachs | 18/12/2028 | EUR3,844,000 | (3,402) |

Notes to the Financial Statements (continued)

11. Inflation Linked Swaps (continued)

| Denomination | Counterparty | Expiry Date | Nominal Value | Unrealised Gain/(Loss) in Sub-fund Base Ccy |
|--|---------------|-------------|---------------|---|
| Invesco Global Targeted Returns Fund (continued) | | | | |
| Receive Fixed 2.3% / Pay CPTFEMU | Goldman Sachs | 16/03/2033 | EUR14,713,291 | (2,836) |
| Receive Fixed 2.491% / Pay CPURNSA | Goldman Sachs | 27/01/2034 | USD10,502,000 | (453) |
| Total unrealised loss on inflation linked swaps | | | | (1,737,367) |
| Total net unrealised gain on inflation linked swaps | | | | 430,762 |

Margin amount of EUR (3,181,044) is held by Goldman Sachs.

The margin of EUR (3,181,044) is in relation to Credit Default Swaps, Inflation Linked Swaps and Interest Rate Swaps.

UK Retail Prices Index ("UKRPI")

Consumer Price All Urban Non-Seasonally Adjusted Index ("CPURNSA")

Eurozone Inflation Index (the "CPTFEMU")

12. Interest Rate Swaps

Interest Rate Swaps open at 29 February 2024 were as follows:

| Denomination | Counterparty | Expiry Date | Nominal Value | Unrealised Gain/(Loss) in Sub-fund Base Ccy |
|---|-------------------------------|-------------|---------------|---|
| Invesco Bond Fund | | | | |
| Pay Fixed 2.6985% / Receive US0 Float US | Bank of America Merrill Lynch | 17/12/2054 | USD3,820,000 | 589,600 |
| Pay Fixed 2.6375% / Receive STIB3M Float SE | Bank of America Merrill Lynch | 09/02/2034 | SEK43,050,000 | 78,499 |
| Pay Fixed 3.649% / Receive NIBOR006M Float NO | Bank of America Merrill Lynch | 09/02/2034 | NOK26,000,000 | 58,893 |
| Total unrealised gain on interest rate swaps | | | | 726,992 |
| Receive Fixed 2.847% / Pay US0 Float US | Bank of America Merrill Lynch | 17/12/2029 | USD14,220,000 | (567,522) |
| Receive Fixed 2.6857% / Pay EUR006M Float EU | Bank of America Merrill Lynch | 09/02/2034 | EUR3,800,000 | (43,058) |
| Total unrealised loss on interest rate swaps | | | | (610,580) |
| Total net unrealised gain on interest rate swaps | | | | 116,412 |

Margin amount of USD 157,565 is held by Bank of America Merrill Lynch.

The margin of USD 157,565 is in relation to both Inflation Linked Swaps and Interest Rate Swaps.

| Denomination | Counterparty | Expiry Date | Nominal Value | Unrealised Gain/(Loss) in Sub-fund Base Ccy |
|---|-------------------------------|-------------|------------------|---|
| Invesco Emerging Market Flexible Bond Fund | | | | |
| Receive Fixed 11.055% / Pay BZDIOVRA | Bank of America Merrill Lynch | 02/01/2026 | BRL22,689,113 | 96,657 |
| Receive Fixed 10.645% / Pay MXIBTIIE | Bank of America Merrill Lynch | 29/10/2025 | MXN115,000,000 | 58,965 |
| Receive Fixed 4.985% / Pay CZKPRIBR6M | Bank of America Merrill Lynch | 02/11/2025 | CZK37,000,000 | 21,759 |
| Receive Fixed 4.0% / Pay -0003M Float KR | Bank of America Merrill Lynch | 02/11/2025 | KRW3,100,000,000 | 19,679 |
| Receive Fixed 10.89% / Pay MXIBTIIE | Bank of America Merrill Lynch | 26/09/2025 | MXN28,000,000 | 17,412 |
| Pay Fixed 8.12% / Receive -0003M Float ZA | Bank of America Merrill Lynch | 12/12/2028 | ZAR30,000,000 | 16,610 |
| Receive Fixed 10.943% / Pay BZDIOVRA | Bank of America Merrill Lynch | 02/01/2026 | BRL2,466,235 | 9,141 |
| Pay Fixed 8.31% / Receive COOVBR | Bank of America Merrill Lynch | 14/02/2026 | COP7,500,000,000 | 6,306 |
| Pay Fixed 3.491% / Receive US0 Float US | Bank of America Merrill Lynch | 06/02/2054 | USD160,000 | 6,013 |
| Pay Fixed 3.64% / Receive US0 Float US | Bank of America Merrill Lynch | 14/02/2054 | USD540,000 | 5,963 |
| Receive Fixed 10.39% / Pay MXIBTIIE | Bank of America Merrill Lynch | 07/11/2025 | MXN14,600,000 | 4,486 |
| Receive Fixed 8.8% / Pay MXIBTIIE | Bank of America Merrill Lynch | 21/02/2029 | MXN17,000,000 | 662 |
| Total unrealised gain on interest rate swaps | | | | 263,653 |
| Receive Fixed 8.68% / Pay MXIBTIIE | Bank of America Merrill Lynch | 06/02/2029 | MXN44,000,000 | (11,209) |
| Pay Fixed 4.0055% / Receive US0 Float US | Bank of America Merrill Lynch | 13/11/2053 | USD176,000 | (9,233) |
| Receive Fixed 3.28% / Pay -0003M Float KR | Bank of America Merrill Lynch | 11/04/2025 | KRW1,400,000,000 | (3,467) |
| Receive Fixed 6.31% / Pay MIBOR | Bank of America Merrill Lynch | 14/02/2029 | INR100,000,000 | (2,516) |
| Receive Fixed 3.24% / Pay -0003M Float KR | Bank of America Merrill Lynch | 12/05/2025 | KRW680,000,000 | (1,873) |
| Receive Fixed 9.895% / Pay MXIBTIIE | Bank of America Merrill Lynch | 14/11/2025 | MXN13,500,000 | (1,791) |
| Receive Fixed 9.96% / Pay BZDIOVRA | Bank of America Merrill Lynch | 04/01/2027 | BRL7,482,851 | (132) |
| Total unrealised loss on interest rate swaps | | | | (30,221) |
| Total unrealised gain on interest rate swaps | | | | 233,432 |

Margin amount of USD 234,146 is held by Bank of America Merrill Lynch.

The margin of USD 234,146 is in relation to Interest Rate Swaps.

Notes to the Financial Statements (continued)

12. Interest Rate Swaps (continued)

| Denomination | Counterparty | Expiry Date | Nominal Value | Unrealised Gain/(Loss) in Sub-fund Base Ccy USD |
|---|-------------------------------|-------------|-------------------|---|
| Invesco Emerging Markets Local Debt Fund | | | | |
| Receive Fixed 11.505% / Pay BZDIOVRA | Bank of America Merrill Lynch | 01/07/2026 | BRL142,878,891 | 854,673 |
| Receive Fixed 9.61% / Pay HU006M Float HU | Bank of America Merrill Lynch | 27/07/2027 | HUF2,922,900,000 | 848,127 |
| Receive Fixed 4.21% / Pay CZKPRIBR6M | Bank of America Merrill Lynch | 20/12/2028 | CZK421,000,000 | 511,962 |
| Receive Fixed 9.78% / Pay HU006M Float HU | Bank of America Merrill Lynch | 04/08/2027 | HUF1,500,000,000 | 461,815 |
| Receive Fixed 4.715% / Pay CZKPRIBR6M | Bank of America Merrill Lynch | 20/12/2025 | CZK905,000,000 | 408,246 |
| Receive Fixed 10.84% / Pay BZDIOVRA | Bank of America Merrill Lynch | 02/01/2026 | BRL106,671,250 | 350,790 |
| Receive Fixed 10.745% / Pay BZDIOVRA | Bank of America Merrill Lynch | 02/01/2026 | BRL106,401,849 | 310,926 |
| Receive Fixed 11.72% / Pay BZDIOVRA | Bank of America Merrill Lynch | 02/01/2026 | BRL74,577,074 | 266,450 |
| Receive Fixed 10.87% / Pay MXIBTIIE | Bank of America Merrill Lynch | 26/09/2025 | MXN380,600,000 | 230,143 |
| Receive Fixed 4.575% / Pay CZKPRIBR6M | Bank of America Merrill Lynch | 20/07/2026 | CZK310,000,000 | 222,864 |
| Receive Fixed 2.358% / Pay CNRR007 | Bank of America Merrill Lynch | 12/04/2027 | CNY100,000,000 | 169,567 |
| Pay Fixed 4.016% / Receive -006M Float PL | Bank of America Merrill Lynch | 18/07/2027 | PLN86,600,000 | 167,436 |
| Pay Fixed 4.71% / Receive -006M Float PL | Bank of America Merrill Lynch | 22/09/2033 | PLN44,270,000 | 166,065 |
| Receive Fixed 6.06% / Pay CZKPRIBR3M | Bank of America Merrill Lynch | 20/09/2024 | CZK1,215,300,000 | 163,889 |
| Pay Fixed 3.443% / Receive US0 Float US | Bank of America Merrill Lynch | 09/01/2054 | USD3,450,000 | 159,944 |
| Receive Fixed 10.64% / Pay MXIBTIIE | Bank of America Merrill Lynch | 26/09/2025 | MXN369,700,000 | 150,510 |
| Receive Fixed 6.55% / Pay HU006M Float HU | Bank of America Merrill Lynch | 01/12/2028 | HUF2,425,000,000 | 137,725 |
| Receive Fixed 3.77% / Pay -0003M Float KR | Bank of America Merrill Lynch | 17/11/2025 | KRW34,350,000,000 | 126,461 |
| Receive Fixed 2.435% / Pay CNRR007 | Bank of America Merrill Lynch | 27/04/2027 | CNY60,000,000 | 120,620 |
| Receive Fixed 9.415% / Pay MXIBTIIE | Bank of America Merrill Lynch | 03/06/2027 | MXN261,500,000 | 120,215 |
| Pay Fixed 8.14% / Receive -0003M Float ZA | Bank of America Merrill Lynch | 20/11/2028 | ZAR225,300,000 | 107,649 |
| Receive Fixed 5.357% / Pay CZKPRIBR3M | Bank of America Merrill Lynch | 05/01/2025 | CZK515,000,000 | 106,063 |
| Receive Fixed 10.39% / Pay MXIBTIIE | Bank of America Merrill Lynch | 07/11/2025 | MXN331,700,000 | 101,911 |
| Receive Fixed 3.71% / Pay -0003M Float KR | Bank of America Merrill Lynch | 20/11/2025 | KRW34,350,000,000 | 101,039 |
| Receive Fixed 2.075% / Pay CNRR007 | Bank of America Merrill Lynch | 19/07/2025 | CNY310,000,000 | 97,437 |
| Pay Fixed 3.475% / Receive -006M Float CZ | Bank of America Merrill Lynch | 20/02/2034 | CZK176,000,000 | 92,744 |
| Receive Fixed 10.34% / Pay MXIBTIIE | Bank of America Merrill Lynch | 05/11/2025 | MXN290,000,000 | 74,152 |
| Pay Fixed 8.48% / Receive MXIBTIIE | Bank of America Merrill Lynch | 22/12/2033 | MXN549,300,000 | 63,456 |
| Receive Fixed 2.595% / Pay TTHORON | Bank of America Merrill Lynch | 24/04/2033 | THB320,000,000 | 60,331 |
| Pay Fixed 9.95% / Receive BZDIOVRA | Bank of America Merrill Lynch | 02/01/2025 | BRL315,984,038 | 58,965 |
| Receive Fixed 10.15% / Pay BZDIOVRA | Bank of America Merrill Lynch | 01/07/2026 | BRL104,765,707 | 56,223 |
| Receive Fixed 11.3% / Pay BZDIOVRA | Bank of America Merrill Lynch | 02/01/2026 | BRL63,805,284 | 51,879 |
| Receive Fixed 2.51% / Pay CNRR007 | Bank of America Merrill Lynch | 18/07/2027 | CNY20,000,000 | 49,099 |
| Pay Fixed 7.695% / Receive COOVBR | Bank of America Merrill Lynch | 18/07/2033 | COP70,400,000,000 | 47,816 |
| Pay Fixed 5.56% / Receive CLICP | Bank of America Merrill Lynch | 25/01/2025 | CLP26,950,000,000 | 31,410 |
| Pay Fixed 3.5975% / Receive US0 Float US | Bank of America Merrill Lynch | 19/01/2054 | USD1,220,000 | 23,044 |
| Receive Fixed 3.5% / Pay -0003M Float KR | Bank of America Merrill Lynch | 07/12/2025 | KRW30,354,500,000 | 10,850 |
| Pay Fixed 3.9152% / Receive US0 Float US | Bank of America Merrill Lynch | 01/12/2033 | USD8,930,000 | 9,862 |
| Receive Fixed 8.69% / Pay MXIBTIIE | Bank of America Merrill Lynch | 29/05/2031 | MXN157,000,000 | 6,281 |
| Total unrealised gain on interest rate swaps | | | | 7,098,639 |
| Pay Fixed 11.82% / Receive BZDIOVRA | Bank of America Merrill Lynch | 02/01/2029 | BRL79,306,463 | (1,138,210) |
| Pay Fixed 8.96% / Receive COOVBR | Bank of America Merrill Lynch | 23/05/2032 | COP28,100,000,000 | (571,126) |
| Pay Fixed 8.59% / Receive COOVBR | Bank of America Merrill Lynch | 31/05/2032 | COP26,785,000,000 | (399,447) |
| Receive Fixed 10.17% / Pay MXIBTIIE | Bank of America Merrill Lynch | 18/12/2024 | MXN1,040,100,000 | (369,906) |
| Receive Fixed 6.28% / Pay CLICP | Bank of America Merrill Lynch | 08/03/2028 | CLP7,984,050,000 | (294,640) |
| Receive Fixed 10.05% / Pay BZDIOVRA | Bank of America Merrill Lynch | 04/01/2027 | BRL120,032,259 | (275,055) |
| Pay Fixed 4.26% / Receive -006M Float CZ | Bank of America Merrill Lynch | 17/08/2033 | CZK104,000,000 | (238,172) |
| Pay Fixed 4.0055% / Receive US0 Float US | Bank of America Merrill Lynch | 13/11/2053 | USD4,000,000 | (209,846) |
| Receive Fixed 2.82% / Pay CNRR007 | Bank of America Merrill Lynch | 23/03/2028 | CNY30,000,000 | (132,613) |
| Receive Fixed 4.899% / Pay WBR6M | Bank of America Merrill Lynch | 19/02/2027 | PLN125,000,000 | (129,980) |
| Receive Fixed 8.69% / Pay MXIBTIIE | Bank of America Merrill Lynch | 19/01/2029 | MXN530,000,000 | (127,250) |
| Receive Fixed 4.605% / Pay WBR6M | Bank of America Merrill Lynch | 26/01/2029 | PLN41,100,000 | (111,197) |
| Receive Fixed 5.74% / Pay HU006M Float HU | Bank of America Merrill Lynch | 19/02/2029 | HUF3,840,000,000 | (98,939) |
| Receive Fixed 3.32% / Pay -0003M Float KR | Bank of America Merrill Lynch | 05/04/2025 | KRW43,250,000,000 | (93,315) |
| Receive Fixed 9.77% / Pay BZDIOVRA | Bank of America Merrill Lynch | 04/01/2027 | BRL51,106,167 | (59,105) |
| Receive Fixed 9.895% / Pay MXIBTIIE | Bank of America Merrill Lynch | 14/11/2025 | MXN380,900,000 | (50,524) |
| Pay Fixed 10.545% / Receive BZDIOVRA | Bank of America Merrill Lynch | 02/01/2029 | BRL26,129,197 | (49,839) |
| Receive Fixed 3.575% / Pay -0003M Float MY | Standard Chartered | 19/05/2028 | MYR71,000,000 | (30,849) |
| Receive Fixed 6.31% / Pay MIBOR | Bank of America Merrill Lynch | 14/02/2029 | INR1,040,000,000 | (26,173) |
| Receive Fixed 9.94% / Pay MXIBTIIE | Bank of America Merrill Lynch | 03/12/2025 | MXN406,000,000 | (20,007) |

Notes to the Financial Statements (continued)

12. Interest Rate Swaps (continued)

| Denomination | Counterparty | Expiry Date | Nominal Value | Unrealised Gain/(Loss) in Sub-fund Base Ccy |
|---|-------------------------------|-------------|----------------|---|
| Invesco Emerging Markets Local Debt Fund (continued) | | | | |
| Receive Fixed 8.64% / Pay MXIBTIE | Bank of America Merrill Lynch | 29/05/2031 | MXN92,500,000 | (11,026) |
| Pay Fixed 8.71% / Receive MXIBTIE | Bank of America Merrill Lynch | 12/08/2033 | MXN147,560,000 | (10,415) |
| Receive Fixed 3.775% / Pay CZKPRIBR6M | Bank of America Merrill Lynch | 26/06/2026 | CZK305,000,000 | (3,449) |
| Total unrealised loss on interest rate swaps | | | | (4,451,083) |
| Total unrealised gain on interest rate swaps | | | | 2,647,556 |

Margin amount of USD 2,619,894 is held by Bank of America Merrill Lynch.
The margin of USD 2,619,894 is in relation to Interest Rate Swaps.

| Denomination | Counterparty | Expiry Date | Nominal Value | Unrealised Gain/(Loss) in Sub-fund Base Ccy |
|---|-------------------------------|-------------|---------------|---|
| Invesco Global Flexible Bond Fund | | | | |
| Pay Fixed 2.6985% / Receive US0 Float US | Bank of America Merrill Lynch | 17/12/2054 | USD3,470,000 | 535,579 |
| Pay Fixed 2.6375% / Receive STIB3M Float SE | Bank of America Merrill Lynch | 09/02/2034 | SEK38,750,000 | 70,658 |
| Pay Fixed 3.649% / Receive NIBOR006M Float NO | Bank of America Merrill Lynch | 09/02/2034 | NOK17,900,000 | 40,546 |
| Receive Fixed 9.7847% / Pay MXIBTIE | Bank of America Merrill Lynch | 06/11/2026 | MXN30,000,000 | 17,197 |
| Total unrealised gain on interest rate swaps | | | | 663,980 |
| Receive Fixed 2.8465% / Pay SOFRRATE | Bank of America Merrill Lynch | 17/12/2029 | USD12,900,000 | (514,841) |
| Receive Fixed 2.6857% / Pay EUR006M Float EU | Bank of America Merrill Lynch | 09/02/2034 | EUR3,400,000 | (38,526) |
| Total unrealised loss on interest rate swaps | | | | (553,367) |
| Total net unrealised gain on interest rate swaps | | | | 110,613 |

Margin amount of USD 161,097 is held by Bank of America Merrill Lynch.
The margin of USD 161,097 is in relation to both Inflation Linked Swaps and Interest Rate Swaps.

| Denomination | Counterparty | Expiry Date | Nominal Value | Unrealised Gain/(Loss) in Sub-fund Base Ccy |
|---|-------------------------------|-------------|---------------|---|
| Invesco Sustainable Multi-Sector Credit Fund | | | | |
| Pay Fixed 3.27% / Receive US0 Float US | Bank of America Merrill Lynch | 18/06/2054 | USD300,000 | 19,274 |
| Total unrealised gain on interest rate swap | | | | 19,274 |
| Receive Fixed 3.41% / Pay SOFRRate | Bank of America Merrill Lynch | 18/06/2029 | USD1,200,000 | (25,880) |
| Total unrealised loss on interest rate swap | | | | (25,880) |
| Total unrealised loss on interest rate swaps | | | | (6,606) |

Margin amount of EUR 27,311 is held by Bank of America Merrill Lynch.
The margin of EUR 27,311 is in relation to Interest Rate Swaps.

| Denomination | Counterparty | Expiry Date | Nominal Value | Unrealised Gain/(Loss) in Sub-fund Base Ccy |
|---|---------------|-------------|------------------|---|
| Invesco Global Targeted Returns Fund | | | | |
| Pay Fixed 2.39% / Receive US0 Float US | Goldman Sachs | 25/07/2054 | USD15,267,095 | 3,120,658 |
| Pay Fixed 2.789% / Receive US0 Float US | Goldman Sachs | 25/07/2054 | USD6,935,000 | 970,395 |
| Pay Fixed 2.874% / Receive US0 Float US | Goldman Sachs | 25/07/2054 | USD4,861,286 | 613,453 |
| Pay Fixed 2.8995% / Receive US0 Float US | Goldman Sachs | 25/07/2054 | USD3,218,853 | 392,928 |
| Pay Fixed 3.2565% / Receive US0 Float US | Goldman Sachs | 11/07/2030 | USD15,412,000 | 272,046 |
| Receive Fixed 0.99188% / Pay JY0006M Float JP | Goldman Sachs | 12/10/2033 | JPY3,465,791,000 | 245,359 |
| Pay Fixed 3.5225% / Receive US0 Float US | Goldman Sachs | 11/07/2030 | USD17,564,000 | 126,563 |
| Pay Fixed 0.67125% / Receive JY0006M Float JP | Goldman Sachs | 14/04/2033 | JPY1,411,444,210 | 126,549 |
| Pay Fixed 0.6705% / Receive JY0006M Float JP | Goldman Sachs | 25/04/2033 | JPY1,297,658,844 | 118,624 |
| Pay Fixed 3.5035% / Receive US0 Float US | Goldman Sachs | 11/07/2030 | USD14,162,000 | 112,615 |
| Pay Fixed 3.25% / Receive US0 Float US | Goldman Sachs | 25/07/2054 | USD1,574,000 | 102,989 |
| Pay Fixed 3.2242% / Receive US0 Float US | Goldman Sachs | 11/07/2030 | USD4,975,000 | 94,127 |
| Pay Fixed 4.4218% / Receive ADBB006M Float AU | Goldman Sachs | 02/12/2032 | AUD16,631,000 | 71,945 |
| Receive Fixed 3.8675% / Pay SOFRRATE | Goldman Sachs | 25/07/2054 | USD2,046,000 | 70,289 |

Notes to the Financial Statements (continued)

12. Interest Rate Swaps (continued)

| Denomination | Counterparty | Expiry Date | Nominal Value | Unrealised Gain/(Loss) in Sub-fund Base Ccy |
|---|---------------|-------------|----------------|---|
| Invesco Global Targeted Returns Fund (continued) | | | | |
| Pay Fixed 0.6595% / Receive JY0006M Float JP | Goldman Sachs | 17/04/2033 | JPY719,110,739 | 69,426 |
| Pay Fixed 0.6585% / Receive JY0006M Float JP | Goldman Sachs | 17/04/2033 | JPY705,722,105 | 68,518 |
| Pay Fixed 0.6675% / Receive JY0006M Float JP | Goldman Sachs | 17/04/2033 | JPY705,722,105 | 65,061 |
| Pay Fixed 0.671% / Receive JY0006M Float JP | Goldman Sachs | 14/04/2033 | JPY705,722,105 | 63,370 |
| Pay Fixed 0.665% / Receive JY0006M Float JP | Goldman Sachs | 17/04/2033 | JPY619,327,736 | 57,939 |
| Pay Fixed 0.6749% / Receive JY0006M Float JP | Goldman Sachs | 25/04/2033 | JPY648,873,578 | 57,759 |
| Pay Fixed 0.681% / Receive JY0006M Float JP | Goldman Sachs | 25/04/2033 | JPY648,873,578 | 55,600 |
| Receive Fixed 3.7285% / Pay SOFRRATE | Goldman Sachs | 25/07/2054 | USD3,719,000 | 44,228 |
| Receive Fixed 4.7697% / Pay ADBB006M Float AU | Goldman Sachs | 29/11/2032 | AUD10,798,000 | 41,114 |
| Pay Fixed 4.4288% / Receive ADBB006M Float AU | Goldman Sachs | 02/12/2032 | AUD8,661,000 | 36,056 |
| Pay Fixed 3.511% / Receive US0 Float US | Goldman Sachs | 25/07/2054 | USD1,319,000 | 30,673 |
| Pay Fixed 0.6452% / Receive JY0006M Float JP | Goldman Sachs | 11/07/2033 | JPY177,219,685 | 20,398 |
| Pay Fixed 3.6705% / Receive US0 Float US | Goldman Sachs | 11/07/2030 | USD13,778,000 | 19,205 |
| Receive Fixed 3.6945% / Pay SOFRRATE | Goldman Sachs | 25/07/2054 | USD1,673,000 | 10,704 |
| Receive Fixed 0.9386% / Pay JY0006M Float JP | Goldman Sachs | 05/12/2033 | JPY273,182,000 | 9,705 |
| Receive Fixed 0.91277% / Pay JY0006M Float JP | Goldman Sachs | 26/01/2034 | JPY477,666,000 | 7,475 |
| Pay Fixed 4.5868% / Receive ADBB006M Float AU | Goldman Sachs | 02/12/2032 | AUD12,193,000 | 5,922 |
| Receive Fixed 0.90356% / Pay JY0006M Float JP | Goldman Sachs | 30/01/2034 | JPY453,803,000 | 4,470 |
| Pay Fixed 3.6995% / Receive US0 Float US | Goldman Sachs | 11/07/2030 | USD2,727,000 | 696 |
| Total unrealised gain on interest rate swaps | | | | 7,106,859 |
| Receive Fixed 3.435% / Pay SOFRRATE | Goldman Sachs | 11/07/2030 | USD41,431,738 | (440,913) |
| Receive Fixed 3.455% / Pay SOFRRATE | Goldman Sachs | 11/07/2030 | USD43,074,654 | (424,566) |
| Receive Fixed 3.4765% / Pay SOFRRATE | Goldman Sachs | 11/07/2030 | USD42,026,608 | (378,753) |
| Pay Fixed 4.114% / Receive US0 Float US | Goldman Sachs | 25/07/2054 | USD3,096,000 | (229,686) |
| Receive Fixed 3.3575% / Pay SOFRRATE | Goldman Sachs | 25/07/2054 | USD4,478,000 | (215,211) |
| Pay Fixed 5.0248% / Receive ADBB006M Float AU | Goldman Sachs | 02/12/2032 | AUD13,661,000 | (132,629) |
| Receive Fixed 4.2545% / Pay ADBB006M Float AU | Goldman Sachs | 06/12/2032 | AUD15,889,314 | (131,232) |
| Receive Fixed 3.2448% / Pay SOFRRATE | Goldman Sachs | 25/07/2054 | USD1,748,000 | (115,843) |
| Receive Fixed 4.3295% / Pay ADBB006M Float AU | Goldman Sachs | 02/12/2032 | AUD15,685,632 | (101,552) |
| Receive Fixed 4.35% / Pay ADBB006M Float AU | Goldman Sachs | 02/12/2032 | AUD15,685,632 | (94,068) |
| Receive Fixed 4.385% / Pay ADBB006M Float AU | Goldman Sachs | 02/12/2032 | AUD15,685,632 | (81,290) |
| Receive Fixed 4.3875% / Pay ADBB006M Float AU | Goldman Sachs | 29/11/2032 | AUD15,685,632 | (79,857) |
| Receive Fixed 4.415% / Pay ADBB006M Float AU | Goldman Sachs | 02/12/2032 | AUD15,685,632 | (70,338) |
| Receive Fixed 4.43% / Pay ADBB006M Float AU | Goldman Sachs | 02/12/2032 | AUD15,685,632 | (64,862) |
| Receive Fixed 4.4865% / Pay ADBB006M Float AU | Goldman Sachs | 01/12/2032 | AUD15,685,632 | (44,064) |
| Receive Fixed 3.5378% / Pay SOFRRATE | Goldman Sachs | 25/07/2054 | USD1,653,000 | (31,281) |
| Pay Fixed 4.6833% / Receive ADBB006M Float AU | Goldman Sachs | 02/12/2032 | AUD15,584,000 | (27,433) |
| Receive Fixed 3.6095% / Pay SOFRRATE | Goldman Sachs | 25/07/2054 | USD3,564,000 | (26,151) |
| Receive Fixed 4.3165% / Pay ADBB006M Float AU | Goldman Sachs | 02/12/2032 | AUD3,486,211 | (23,625) |
| Pay Fixed 4.7168% / Receive ADBB006M Float AU | Goldman Sachs | 02/12/2032 | AUD5,023,000 | (12,759) |
| Pay Fixed 3.816% / Receive US0 Float US | Goldman Sachs | 11/07/2030 | USD2,826,000 | (12,208) |
| Receive Fixed 3.6005% / Pay SOFRRATE | Goldman Sachs | 25/07/2054 | USD1,338,000 | (11,763) |
| Receive Fixed 3.626% / Pay SOFRRATE | Goldman Sachs | 25/07/2054 | USD2,507,000 | (11,710) |
| Pay Fixed 3.7365% / Receive US0 Float US | Goldman Sachs | 11/07/2030 | USD9,743,000 | (11,671) |
| Receive Fixed 0.7673% / Pay JY0006M Float JP | Goldman Sachs | 22/12/2033 | JPY132,374,000 | (8,709) |
| Receive Fixed 0.8648% / Pay JY0006M Float JP | Goldman Sachs | 06/02/2034 | JPY470,318,000 | (6,432) |
| Pay Fixed 3.661% / Receive US0 Float US | Goldman Sachs | 25/07/2054 | USD1,119,000 | (1,102) |
| Receive Fixed 0.88705% / Pay JY0006M Float JP | Goldman Sachs | 27/02/2034 | JPY337,229,000 | (888) |
| Pay Fixed 4.6083% / Receive ADBB006M Float AU | Goldman Sachs | 02/12/2032 | AUD17,025,000 | (251) |
| Total unrealised loss on interest rate swaps | | | | (2,790,847) |
| Total net unrealised gain on interest rate swaps | | | | 4,316,012 |

Margin amount of EUR (3,181,044) is held by Goldman Sachs.

The margin of EUR (3,181,044) is in relation to Credit Default Swaps, Inflation Linked Swaps and Interest Rate Swaps.

Notes to the Financial Statements (continued)

13. Commodity Swaps

Commodity Swaps open at 29 February 2024 were as follows:

| Denomination | Counterparty | Expiry Date | Nominal Value | Unrealised Gain/(Loss) in Sub-fund Base Ccy EUR |
|---|----------------|-------------|----------------|---|
| Invesco Balanced-Risk Allocation Fund | | | | |
| Pay Fixed 8.00% / Receive US0003M Aluminium Float US 26/09/2024 Underlying Index: Macquarie Diversified Aluminium RYE Index | Macquarie | 26/09/2024 | USD95,992,320 | 808,238 |
| Pay Fixed 8.00% / Receive US0003M Gasoline Float US 27/01/2025 Underlying Index: Macquarie Diversified RBOB Gasoline RYE Index | Macquarie | 27/01/2025 | USD107,771,988 | 532,775 |
| Pay Fixed 8.00% / Receive US0003M Oil Float US 27/01/2025 Underlying Index: Macquarie Diversified Crude Oil (Brent) RYE Index | Macquarie | 27/01/2025 | USD72,407,219 | 422,012 |
| Receive Fixed 8.00% / Pay US0003M Softs Float US 06/12/2024 Underlying Index: Morgan Stanley Balanced F0 Ex Softs | Morgan Stanley | 06/12/2024 | USD191,105,309 | 377,911 |
| Pay Fixed 8.00% / Receive US0003M Oil Float US 27/01/2025 Underlying Index: Macquarie Diversified Crude Oil (WTI) RYE Index | Macquarie | 27/01/2025 | USD43,853,129 | 267,727 |
| Pay Fixed 8.00% / Receive US0003M Oil Float US 09/12/2024 Underlying Index: Morgan Stanley Mscy Disco Soybean Oil Dynamic Index | Morgan Stanley | 09/12/2024 | USD71,819,474 | 239,564 |
| Pay Fixed 8.00% / Receive US0003M Grains Float US 06/12/2024 Underlying Index: Morgan Stanley Mscy Disco Corn Dynamic Index | Morgan Stanley | 06/12/2024 | USD13,897,424 | 112,392 |
| Pay Fixed 8.00% / Receive US0003M Grains Float US 03/12/2024 Underlying Index: Morgan Stanley Mscy Disco Wheat Dynamic Index | Morgan Stanley | 03/12/2024 | USD6,479,113 | 80,347 |
| Pay Fixed 8.00% / Receive US0003M Agriculture And Livestock Float US 04/11/2024 Underlying Index: Morgan Stanley Mscy Disco Live Cattle Dynamic Index | Morgan Stanley | 04/11/2024 | USD18,534,978 | 78,255 |
| Pay Fixed 8.00% / Receive US0003M Grains Float US 09/12/2024 Underlying Index: Morgan Stanley Mscy Disco Soybean Dynamic Index | Morgan Stanley | 09/12/2024 | USD89,491,820 | 42,514 |
| Pay Fixed 8.00% / Receive US0003M Copper Float US 22/03/2024 Underlying Index: Macquarie Diversified Copper (LME) RYE Index | Macquarie | 22/03/2024 | USD8,111,232 | 41,805 |
| Pay Fixed 8.00% / Receive US0003M Natural Gas Float US 04/02/2025 Underlying Index: Macquarie Diversified Natural Gas RYE Index | Macquarie | 04/02/2025 | USD1,126,727 | 12,992 |
| Total unrealised gain on commodity swaps | | | | 3,016,532 |
| Receive Fixed 8.00% / Pay US0003M Energy Float US 24/01/2025 Underlying Index: Macquarie Diversified ExEnergy F0 Index | Macquarie | 24/01/2025 | USD311,192,579 | (2,339,053) |
| Receive Fixed 8.00% / Pay US0003M Grains Float US 06/12/2024 Underlying Index: Morgan Stanley Balanced F0 Ex Grains | Morgan Stanley | 06/12/2024 | USD203,720,160 | (1,585,068) |
| Receive Fixed 8.00% / Pay US0003M Industrial Metal Float US 22/03/2024 Underlying Index: Macquarie Diversified ExBase F0 Index | Macquarie | 22/03/2024 | USD73,356,864 | (727,429) |
| Pay Fixed 6.00% / Receive US0003M Softs Float US 04/07/2024 Underlying Index: Morgan Stanley Mscy Disco Coffee (Arabica) Index | Morgan Stanley | 04/07/2024 | USD40,542,329 | (308,223) |
| Pay Fixed 8.00% / Receive US0003M Oil Float US 27/01/2025 Underlying Index: Macquarie Diversified Heating Oil RYE Index | Macquarie | 27/01/2025 | USD105,255,728 | (290,185) |
| Receive Fixed 8.00% / Pay US0003M Precious Metals Float US 29/10/2024 Underlying Index: Morgan Stanley Mscy Balanced Ex Precious Metals Index | Morgan Stanley | 29/10/2024 | USD15,133,278 | (176,180) |
| Pay Fixed 6.00% / Receive US0003M Grains Float US 19/09/2024 Underlying Index: Morgan Stanley Mscy Disco Soybean Meal Index | Morgan Stanley | 19/09/2024 | USD86,961,254 | (122,529) |
| Receive Fixed 8.00% / Pay US0003M Agriculture And Livestock Float US 04/11/2024 Underlying Index: Morgan Stanley Mscy Balanced Ex Livestock Index | Morgan Stanley | 04/11/2024 | USD13,709,309 | (93,373) |
| Pay Fixed 8.00% / Receive US0003M Softs Float US 10/09/2024 Underlying Index: Morgan Stanley Mscy Disco Cotton Dynamic Index | Morgan Stanley | 10/09/2024 | USD102,799,971 | (92,028) |
| Pay Fixed 8.00% / Receive US0003M Gas Oil Float US 27/01/2025 Underlying Index: Macquarie Diversified GasOil RYE Index | Macquarie | 27/01/2025 | USD119,121,360 | (66,485) |
| Pay Fixed 8.00% / Receive US0003M Softs Float US 09/12/2024 Underlying Index: Morgan Stanley Mscy Disco Sugar Dynamic Index | Morgan Stanley | 09/12/2024 | USD112,102,185 | (53,112) |
| Pay Fixed 6.00% / Receive US0003M Industrial Metal Float US 03/04/2024 Underlying Index: Morgan Stanley Mscy Disco Silver Index | Morgan Stanley | 03/04/2024 | USD20,119,176 | (33,370) |
| Total unrealised loss on commodity swaps | | | | (5,887,035) |
| Total net unrealised loss on commodity swaps | | | | (2,870,503) |

Notes to the Financial Statements (continued)

13. Commodity Swaps (continued)

| Denomination | Counterparty | Expiry Date | Nominal Value | Unrealised Gain/(Loss) in Sub-fund Base Ccy EUR |
|---|----------------|-------------|---------------|--|
| Invesco Balanced-Risk Allocation 12% Fund | | | | |
| Pay Fixed 8.00% / Receive US0003M Aluminium Float US 26/09/2024 Underlying Index: Macquarie Diversified Aluminium RYE Index | Macquarie | 26/09/2024 | USD2,087,833 | 17,579 |
| Pay Fixed 8.00% / Receive US0003M Copper Float US 22/03/2024 Underlying Index: Macquarie Diversified Copper (LME) RYE Index | Macquarie | 22/03/2024 | USD2,428,863 | 12,518 |
| Pay Fixed 8.00% / Receive US0003M Gasoline Float US 27/01/2025 Underlying Index: Macquarie Diversified RBOB Gasoline RYE Index | Macquarie | 27/01/2025 | USD2,358,504 | 11,659 |
| Pay Fixed 8.00% / Receive US0003M Oil Float US 27/01/2025 Underlying Index: Macquarie Diversified Crude Oil (Brent) RYE Index | Macquarie | 27/01/2025 | USD1,584,903 | 9,237 |
| Receive Fixed 8.00% / Pay US0003M Softs Float US 06/12/2024 Underlying Index: Morgan Stanley Balanced F0 Ex Softs | Morgan Stanley | 06/12/2024 | USD4,170,576 | 8,247 |
| Pay Fixed 8.00% / Receive US0003M Oil Float US 27/01/2025 Underlying Index: Macquarie Diversified Crude Oil (WTI) RYE Index | Macquarie | 27/01/2025 | USD961,037 | 5,867 |
| Pay Fixed 8.00% / Receive US0003M Oil Float US 09/12/2024 Underlying Index: Morgan Stanley Mscy Disco Soybean Oil Dynamic Index | Morgan Stanley | 09/12/2024 | USD1,562,708 | 5,213 |
| Pay Fixed 8.00% / Receive US0003M Grains Float US 06/12/2024 Underlying Index: Morgan Stanley Mscy Disco Corn Dynamic Index | Morgan Stanley | 06/12/2024 | USD294,966 | 2,386 |
| Pay Fixed 8.00% / Receive US0003M Agriculture And Livestock Float US 04/11/2024 Underlying Index: Morgan Stanley Mscy Disco Live Cattle Dynamic Index | Morgan Stanley | 04/11/2024 | USD407,770 | 1,722 |
| Pay Fixed 8.00% / Receive US0003M Grains Float US 03/12/2024 Underlying Index: Morgan Stanley Mscy Disco Wheat Dynamic Index | Morgan Stanley | 03/12/2024 | USD129,582 | 1,607 |
| Pay Fixed 8.00% / Receive US0003M Grains Float US 09/12/2024 Underlying Index: Morgan Stanley Mscy Disco Soybean Dynamic Index | Morgan Stanley | 09/12/2024 | USD1,952,549 | 928 |
| Pay Fixed 8.00% / Receive US0003M Natural Gas Float US 04/02/2025 Underlying Index: Macquarie Diversified Natural Gas RYE Index | Macquarie | 04/02/2025 | USD15,023 | 173 |
| Total unrealised gain on commodity swaps | | | | 77,136 |
| Receive Fixed 8.00% / Pay US0003M Energy Float US 24/01/2025 Underlying Index: Macquarie Diversified ExEnergy F0 Index | Macquarie | 24/01/2025 | USD6,814,791 | (51,223) |
| Receive Fixed 8.00% / Pay US0003M Grains Float US 06/12/2024 Underlying Index: Morgan Stanley Balanced F0 Ex Grains | Morgan Stanley | 06/12/2024 | USD4,428,169 | (34,454) |
| Receive Fixed 8.00% / Pay US0003M Industrial Metal Float US 22/03/2024 Underlying Index: Macquarie Diversified ExBase F0 Index | Macquarie | 22/03/2024 | USD3,171,749 | (31,452) |
| Pay Fixed 6.00% / Receive US0003M Softs Float US 04/07/2024 Underlying Index: Morgan Stanley Mscy Disco Coffee (Arabica) Index | Morgan Stanley | 04/07/2024 | USD887,342 | (6,746) |
| Pay Fixed 8.00% / Receive US0003M Oil Float US 27/01/2025 Underlying Index: Macquarie Diversified Heating Oil RYE Index | Macquarie | 27/01/2025 | USD2,305,073 | (6,355) |
| Pay Fixed 6.00% / Receive US0003M Grains Float US 19/09/2024 Underlying Index: Morgan Stanley Mscy Disco Soybean Meal Index | Morgan Stanley | 19/09/2024 | USD1,892,326 | (2,666) |
| Receive Fixed 8.00% / Pay US0003M Agriculture And Livestock Float US 04/11/2024 Underlying Index: Morgan Stanley Mscy Balanced Ex Livestock Index | Morgan Stanley | 04/11/2024 | USD299,692 | (2,041) |
| Pay Fixed 8.00% / Receive US0003M Softs Float US 10/09/2024 Underlying Index: Morgan Stanley Mscy Disco Cotton Dynamic Index | Morgan Stanley | 10/09/2024 | USD2,249,962 | (2,014) |
| Pay Fixed 8.00% / Receive US0003M Gas Oil Float US 27/01/2025 Underlying Index: Macquarie Diversified GasOil RYE Index | Macquarie | 27/01/2025 | USD2,610,743 | (1,457) |
| Pay Fixed 8.00% / Receive US0003M Softs Float US 09/12/2024 Underlying Index: Morgan Stanley Mscy Disco Sugar Dynamic Index | Morgan Stanley | 09/12/2024 | USD2,454,750 | (1,163) |
| Total unrealised loss on commodity swaps | | | | (139,571) |
| Total net unrealised loss on commodity swaps | | | | (62,435) |
| Denomination | Counterparty | Expiry Date | Nominal Value | Unrealised Gain/(Loss) in Sub-fund Base Ccy EUR |
| Invesco Balanced-Risk Select Fund | | | | |
| Receive Fixed 8.00% / Pay US0003M Energy Float US 02/05/2024 Underlying Index: Morgan Stanley Balanced EXAG LVF0 Energy | Morgan Stanley | 03/05/2024 | USD44,201,353 | 80,877 |
| Pay Fixed 8.00% / Receive US0003M XBD US 03/12/2024 Underlying Index: Morgan Stanley DXNGD | Morgan Stanley | 03/12/2024 | USD1,591,712 | 22,052 |
| Total unrealised gain on commodity swaps | | | | 102,929 |

Notes to the Financial Statements (continued)

13. Commodity Swaps (continued)

| Denomination | Counterparty | Expiry Date | Nominal Value | Unrealised Gain/(Loss) in Sub-fund Base Ccy EUR |
|--|----------------|-------------|---------------|--|
| Invesco Balanced-Risk Select Fund (continued) | | | | |
| Pay Fixed 8.00% / Receive US0003M HOD US 02/05/2024 Underlying Index: Morgan Stanley DX HOD | Morgan Stanley | 03/05/2024 | USD13,923,378 | (186,810) |
| Pay Fixed 8.00% / Receive US0003M QSD US 02/05/2024 Underlying Index: Morgan Stanley DX QSD | Morgan Stanley | 03/05/2024 | USD15,830,643 | (145,147) |
| Pay Fixed 8.00% / Receive US0003M XBD US 02/05/2024 Underlying Index: Morgan Stanley DX XBD | Morgan Stanley | 03/05/2024 | USD14,044,646 | (68,542) |
| Pay Fixed 8.00% / Receive US0003M COD US 02/05/2024 Underlying Index: Morgan Stanley DX COD | Morgan Stanley | 03/05/2024 | USD9,895,287 | (39,103) |
| Pay Fixed 8.00% / Receive US0003M CLD US 02/05/2024 Underlying Index: Morgan Stanley DX CLD | Morgan Stanley | 03/05/2024 | USD6,687,204 | (23,143) |
| Total unrealised loss on commodity swaps | | | | (462,745) |
| Total net unrealised loss on commodity swaps | | | | (359,816) |

| Denomination | Counterparty | Expiry Date | Nominal Value | Unrealised (Loss) in Sub-fund Base Ccy EUR |
|---|------------------|-------------|---------------|---|
| Invesco Global Targeted Returns Fund | | | | |
| Pay Fixed 8.00% / Receive US0003M QSD US 03/03/2024 Underlying Index: Societe Generale IXPUS | Societe Generale | 04/03/2024 | USD12,640,217 | (55,269) |
| Total unrealised loss on commodity swap | | | | (55,269) |
| Total unrealised loss on commodity swap | | | | (55,269) |

14. Total Return Swaps

Total Return Swaps open at 29 February 2024 were as follows:

| Denomination | Counterparty | Expiry Date | Nominal Value | Unrealised Gain in Sub-fund Base Ccy EUR |
|---|-----------------|-------------|---------------|---|
| Invesco Global Total Return (EUR) Bond Fund | | | | |
| Fund receives Interest 1.0 x JPEICRHY + 0.0bps; and pays USD SOFR 1 Month 1.0 x SOFRINDEX + 85.0bps | JP Morgan Chase | 09/05/2024 | USD43,000,000 | 866,770 |
| Total unrealised gain on total return swap | | | | 866,770 |
| Total unrealised gain on total return swap | | | | 866,770 |

| Denomination | Counterparty | Expiry Date | Nominal Value | Unrealised Gain/(Loss) in Sub-fund Base Ccy EUR |
|---|-----------------|-------------|------------------|--|
| Invesco Balanced-Risk Allocation Fund | | | | |
| Fund receives Interest 1.0 x IIEELBMN + 0.0bps; and pays USD SOFR 1 Month 1.0 x SOFRRATE + 62.0bps | JP Morgan Chase | 23/08/2024 | USD25,299,852 | 661,683 |
| Fund receives Interest 1.0 x IIEELBMN + 0.0bps; and pays USD SOFR 1 Month 1.0 x SOFRRATE + 63.0bps | JP Morgan Chase | 25/07/2024 | USD25,157,718 | 657,965 |
| Fund receives Interest 1.0 x MXEMUMNE + 0.0bps; and pays EUR SOFR 1 Month 1.0 x EUR001M + -52.5bps | Citigroup | 25/06/2024 | EUR18,526,789 | 637,516 |
| Fund receives Interest 1.0 x M4JPQU + 0.0bps; and pays JPY SOFR 1 Month 1.0 x MUTKCALM + -18.5bps | BNP Paribas | 21/08/2024 | JPY4,012,264,800 | 631,949 |
| Fund receives Interest 1.0 x M7CXEMQ + 0.0bps; and pays EUR SOFR 1 Month 1.0 x EUR001M + -32.0bps | BNP Paribas | 23/07/2024 | EUR20,829,015 | 562,590 |
| Fund receives Interest 1.0 x IIBBQPN + 0.0bps; and pays GBP SOFR 1 Month 1.0 x SONIO/N + 37.5bps | JP Morgan Chase | 26/03/2024 | GBP15,265,944 | 402,282 |
| Fund receives Interest 1.0 x IIBBQPN + 0.0bps; and pays GBP SOFR 1 Month 1.0 x SONIO/N + 31.5bps | Citigroup | 24/05/2024 | GBP13,591,851 | 275,477 |
| Fund receives Interest 1.0 x M4JPQU + 0.0bps; and pays JPY SOFR 1 Month 1.0 x MUTKCALM + -20.0bps | Barclays | 20/08/2024 | JPY1,601,105,000 | 229,275 |
| Fund receives Interest 1.0 x M7CXDBFR + 0.0bps; and pays EUR SOFR 1 Month 1.0 x EUR001M + -1.0bps | BNP Paribas | 25/03/2024 | EUR17,800,290 | 217,404 |
| Fund receives Interest 1.0 x M4JPVOJ + 0.0bps; and pays JPY SOFR 1 Month 1.0 x MUTKCALM + -28.75bps | BNP Paribas | 22/08/2024 | JPY3,122,411,375 | 213,112 |

Notes to the Financial Statements (continued)

14. Total Return Swaps (continued)

| Denomination | Counterparty | Expiry Date | Nominal Value | Unrealised Gain/(Loss) in Sub-fund Base Ccy EUR |
|---|-----------------|-------------|------------------|--|
| Invesco Balanced-Risk Allocation Fund (continued) | | | | |
| Fund receives Interest 1.0 x IILUBQT + 0.0bps; and pays USD SOFR 1 Month 1.0 x SOFRRATE + 44.0bps | JP Morgan Chase | 24/04/2024 | USD15,848,014 | 212,932 |
| Fund receives Interest 1.0 x IILULT + 0.0bps; and pays USD SOFR 1 Month 1.0 x SOFRRATE + 41.5bps | JP Morgan Chase | 25/06/2024 | USD15,289,997 | 190,496 |
| Fund receives Interest 1.0 x IILUBMT + 0.0bps; and pays USD SOFR 1 Month 1.0 x SOFRRATE + 42.0bps | JP Morgan Chase | 26/06/2024 | USD15,993,755 | 187,487 |
| Fund receives Interest 1.0 x IIBBLPN + 0.0bps; and pays GBP SOFR 1 Month 1.0 x SONIO/N + 31.5bps | Citigroup | 23/05/2024 | GBP14,485,708 | 162,680 |
| Fund receives Interest 1.0 x M4JPVOJ + 0.0bps; and pays JPY SOFR 1 Month 1.0 x MUTKCALM + -29.75bps | BNP Paribas | 20/08/2024 | JPY2,259,961,625 | 157,286 |
| Fund receives Interest 1.0 x M1EFMVOL + 0.0bps; and pays USD SOFR 1 Month 1.0 x SOFRRATE + 69.0bps | JP Morgan Chase | 21/03/2024 | USD7,112,295 | 98,534 |
| Fund receives Interest 1.0 x IIBBQPN + 0.0bps; and pays GBP SOFR 1 Month 1.0 x SONIO/N + 32.45bps | Merrill Lynch | 23/07/2024 | GBP2,866,844 | 75,546 |
| Fund receives Interest 1.0 x IIEELBMN + 0.0bps; and pays USD SOFR 1 Month 1.0 x SOFRRATE + 68.0bps | JP Morgan Chase | 29/05/2024 | USD2,487,345 | 65,053 |
| Fund receives Interest 1.0 x M1EFMVOL + 0.0bps; and pays USD SOFR 1 Month 1.0 x SOFRRATE + 60.0bps | Merrill Lynch | 26/06/2024 | USD4,506,413 | 62,432 |
| Fund receives Interest 1.0 x IIBBQPN + 0.0bps; and pays GBP SOFR 1 Month 1.0 x SONIO/N + 37.0bps | JP Morgan Chase | 23/04/2024 | GBP2,293,475 | 60,437 |
| Fund receives Interest 1.0 x MXEMUMNE + 0.0bps; and pays EUR SOFR 1 Month 1.0 x EUR001M + -52.0bps | Citigroup | 25/06/2024 | EUR1,753,324 | 60,333 |
| Fund receives Interest 1.0 x M4JPQU + 0.0bps; and pays JPY SOFR 1 Month 1.0 x MUTKCALM + -14.5bps | BNP Paribas | 20/06/2024 | JPY409,428,800 | 59,611 |
| Fund receives Interest 1.0 x M1EFMVOL + 0.0bps; and pays USD SOFR 1 Month 1.0 x SOFRRATE + 64.0bps | BNP Paribas | 27/03/2024 | USD3,918,620 | 54,289 |
| Fund receives Interest 1.0 x M4JPVOJ + 0.0bps; and pays JPY SOFR 1 Month 1.0 x MUTKCALM + -30.0bps | Goldman Sachs | 20/06/2024 | JPY524,869,500 | 53,641 |
| Fund receives Interest 1.0 x IIBBMPN + 0.0bps; and pays GBP SOFR 1 Month 1.0 x SONIO/N + 35.0bps | JP Morgan Chase | 27/05/2024 | GBP1,941,693 | 39,354 |
| Fund receives Interest 1.0 x M7CXDBFR + 0.0bps; and pays EUR SOFR 1 Month 1.0 x EUR001M + -57.5bps | Citigroup | 25/06/2024 | EUR1,977,810 | 24,156 |
| Fund receives Interest 1.0 x IIBBLPN + 0.0bps; and pays GBP SOFR 1 Month 1.0 x SONIO/N + 35.0bps | JP Morgan Chase | 23/05/2024 | GBP2,107,012 | 23,662 |
| Fund receives Interest 1.0 x M1EFMVOL + 0.0bps; and pays USD SOFR 1 Month 1.0 x SOFRRATE + 61.0bps | Merrill Lynch | 29/05/2024 | USD1,567,448 | 21,716 |
| Fund receives Interest 1.0 x IIBBLPN + 0.0bps; and pays GBP SOFR 1 Month 1.0 x SONIO/N + 31.0bps | Citigroup | 22/05/2024 | GBP1,316,883 | 14,789 |
| Total unrealised gain on total return swaps | | | | 6,113,687 |
| Fund receives Interest 1.0 x IIBBLPN + 0.0bps; and pays GBP SOFR 1 Month 1.0 x SONIO/N + 32.0bps | BNP Paribas | 23/08/2024 | GBP1,615,524 | (23,427) |
| Fund receives Interest 1.0 x IIBBMPN + 0.0bps; and pays GBP SOFR 1 Month 1.0 x SONIO/N + 32.5bps | Citigroup | 22/08/2024 | GBP4,299,029 | (22,187) |
| Total unrealised loss on total return swaps | | | | (45,614) |
| Total net unrealised gain on total return swaps | | | | 6,068,073 |

| Denomination | Counterparty | Expiry Date | Nominal Value | Unrealised Gain/(Loss) in Sub-fund Base Ccy EUR |
|--|-----------------|-------------|----------------|--|
| Invesco Balanced-Risk Select Fund | | | | |
| Fund receives Interest 1.0 x IIEELBMN + 0.0bps; and pays USD SOFR 1 Month 1.0 x SOFRRATE + 62.0bps | JP Morgan Chase | 23/08/2024 | USD3,993,965 | 104,457 |
| Fund receives Interest 1.0 x M4JPQU + 0.0bps; and pays JPY SOFR 1 Month 1.0 x MUTKCALM + -18.5bps | BNP Paribas | 21/08/2024 | JPY583,264,420 | 91,867 |
| Fund receives Interest 1.0 x MXEMUMNE + 0.0bps; and pays EUR SOFR 1 Month 1.0 x EUR001M + -52.5bps | Citigroup | 25/06/2024 | EUR2,133,211 | 73,405 |
| Fund receives Interest 1.0 x M7CXEMQ + 0.0bps; and pays EUR SOFR 1 Month 1.0 x EUR001M + -32.0bps | BNP Paribas | 23/07/2024 | EUR2,175,475 | 58,759 |
| Fund receives Interest 1.0 x IIBBQPN + 0.0bps; and pays GBP SOFR 1 Month 1.0 x SONIO/N + 37.5bps | JP Morgan Chase | 26/03/2024 | GBP1,920,785 | 50,616 |

Notes to the Financial Statements (continued)

14. Total Return Swaps (continued)

| Denomination | Counterparty | Expiry Date | Nominal Value | Unrealised Gain/(Loss) in Sub-fund Base Ccy EUR |
|---|------------------|-------------|----------------|---|
| Invesco Balanced-Risk Select Fund (continued) | | | | |
| Fund receives Interest 1.0 x IIEELBMN + 0.0bps; and pays USD SOFR 1 Month 1.0 x SOFRRATE + 63.0bps | JP Morgan Chase | 25/07/2024 | USD1,549,261 | 40,519 |
| Fund receives Interest 1.0 x IIBBMPN + 0.0bps; and pays GBP SOFR 1 Month 1.0 x SONIO/N + 31.5bps | Citigroup | 24/05/2024 | GBP1,585,716 | 32,139 |
| Fund receives Interest 1.0 x M7CXDBFR + 0.0bps; and pays EUR SOFR 1 Month 1.0 x EUR001M + -1.0bps | BNP Paribas | 25/03/2024 | EUR2,076,701 | 25,364 |
| Fund receives Interest 1.0 x M4JPVOJ + 0.0bps; and pays JPY SOFR 1 Month 1.0 x MUTKCALM + -28.75bps | BNP Paribas | 22/08/2024 | JPY357,098,315 | 24,373 |
| Fund receives Interest 1.0 x IIULBQT + 0.0bps; and pays USD SOFR 1 Month 1.0 x SOFRRATE + 44.0bps | JP Morgan Chase | 24/04/2024 | USD1,645,755 | 22,112 |
| Fund receives Interest 1.0 x IIULT + 0.0bps; and pays USD SOFR 1 Month 1.0 x SOFRRATE + 41.5bps | JP Morgan Chase | 25/06/2024 | USD1,599,137 | 19,923 |
| Fund receives Interest 1.0 x IIULBMT + 0.0bps; and pays USD SOFR 1 Month 1.0 x SOFRRATE + 42.0bps | JP Morgan Chase | 26/06/2024 | USD1,671,664 | 19,596 |
| Fund receives Interest 1.0 x M1EFMVOL + 0.0bps; and pays USD SOFR 1 Month 1.0 x SOFRRATE + 69.0bps | JP Morgan Chase | 21/03/2024 | USD1,248,080 | 17,291 |
| Fund receives Interest 1.0 x IIBBLPN + 0.0bps; and pays GBP SOFR 1 Month 1.0 x SONIO/N + 31.5bps | Citigroup | 23/05/2024 | GBP1,527,584 | 17,155 |
| Fund receives Interest 1.0 x M4JPVOJ + 0.0bps; and pays JPY SOFR 1 Month 1.0 x MUTKCALM + -29.75bps | BNP Paribas | 20/08/2024 | JPY223,358,075 | 15,545 |
| Fund receives Interest 1.0 x M1EFMVOL + 0.0bps; and pays USD SOFR 1 Month 1.0 x SOFRRATE + 64.0bps | BNP Paribas | 27/03/2024 | USD587,793 | 8,143 |
| Fund receives Interest 1.0 x M4JPQU + 0.0bps; and pays JPY SOFR 1 Month 1.0 x MUTKCALM + -20.0bps | Barclays | 20/08/2024 | JPY44,682,000 | 6,398 |
| Fund receives Interest 1.0 x IIBBQPN + 0.0bps; and pays GBP SOFR 1 Month 1.0 x SONIO/N + 37.0bps | JP Morgan Chase | 23/04/2024 | GBP157,676 | 4,155 |
| Fund receives Interest 1.0 x M4JPVOJ + 0.0bps; and pays JPY SOFR 1 Month 1.0 x MUTKCALM + -30.0bps | Goldman Sachs | 20/06/2024 | JPY38,490,430 | 3,934 |
| Fund receives Interest 1.0 x IIBBMPN + 0.0bps; and pays GBP SOFR 1 Month 1.0 x SONIO/N + 35.0bps | JP Morgan Chase | 27/05/2024 | GBP110,029 | 2,230 |
| Fund receives Interest 1.0 x IIBBLPN + 0.0bps; and pays GBP SOFR 1 Month 1.0 x SONIO/N + 35.0bps | JP Morgan Chase | 23/05/2024 | GBP158,026 | 1,775 |
| Total unrealised gain on total return swaps | | | | 639,756 |
| Fund receives Interest 1.0 x IIBBLPN + 0.0bps; and pays GBP SOFR 1 Month 1.0 x SONIO/N + 32.0bps | BNP Paribas | 23/08/2024 | GBP323,105 | (4,686) |
| Fund receives Interest 1.0 x IIBBMPN + 0.0bps; and pays GBP SOFR 1 Month 1.0 x SONIO/N + 32.5bps | Citigroup | 22/08/2024 | GBP304,239 | (1,570) |
| Total unrealised loss on total return swaps | | | | (6,256) |
| Total net unrealised gain on total return swaps | | | | 633,500 |
| Denomination | Counterparty | Expiry Date | Nominal Value | Unrealised Gain in Sub-fund Base Ccy EUR |
| Invesco Global Targeted Returns Fund | | | | |
| Fund receives Interest 1.0 x SGSB250E + 0.0bps; and pays USD SOFR 1 Month 1.0 x SOFRRATE + 71.0bps | Societe Generale | 04/03/2024 | USD17,271,928 | 723,789 |
| Total unrealised gain on total return swap | | | | 723,789 |
| Total unrealised gain on total return swap | | | | 723,789 |

Notes to the Financial Statements (continued)

15. Options/Swaptions

Options/Swaptions open at 29 February 2024 were as follows:

Invesco Gold & Special Minerals Fund Options as at 29 February 2024

| Expiration Date | Number of contracts | Security Description (including Put/Call indication) | Counterparty (if held over-the-counter) | Strike Price | Commitment in Local Ccy | Market Value in Sub-fund Base Ccy USD |
|--|---------------------|--|---|--------------|-------------------------|---------------------------------------|
| Written Call Options | | | | | | |
| 16/08/2024 | (80) | Piedmont Lithium Ltd Call Option | | USD 21 | (168,000) | (11,000) |
| 21/06/2024 | (75) | Ormat Technologies Inc Call Option | | USD 75 | (562,500) | (9,188) |
| 17/05/2024 | (50) | Piedmont Lithium Ltd Call Option | | USD 19 | (95,000) | (4,375) |
| 21/06/2024 | (50) | Filo Corp Call Option | | CAD 25 | (125,000) | (4,233) |
| 15/03/2024 | (100) | First Quantum Minerals Ltd Call Option | | CAD 36 | (360,000) | (3,607) |
| 19/07/2024 | (80) | Osisko Gold Royalties Ltd Call Option | | USD 17.5 | (140,000) | (2,800) |
| 20/09/2024 | (55) | Wheaton Precious Metals Corp Call Option | | USD 60 | (330,000) | (2,063) |
| 19/04/2024 | (200) | Gold Fields Ltd Call Option | | USD 16 | (320,000) | (2,000) |
| 19/04/2024 | (250) | Eldorado Gold Corp Call Option | | USD 13 | (325,000) | (1,875) |
| 15/03/2024 | (200) | Endeavour Mining Plc Call Option | | CAD 32 | (640,000) | (1,472) |
| 19/07/2024 | (25) | Royal Gold Inc Call Option | | USD 145 | (362,500) | (1,125) |
| 15/03/2024 | (130) | Lundin Gold Inc Call Option | | CAD 18 | (234,000) | (957) |
| 15/03/2024 | (130) | Agnico Eagle Mines Ltd Call Option | | CAD 76 | (988,000) | (478) |
| 17/05/2024 | (75) | MAG Silver Corp Call Option | | USD 15 | (112,500) | (300) |
| 19/04/2024 | (100) | Silvercrest Metals Inc Call Option | | CAD 10 | (100,000) | (294) |
| 15/03/2024 | (30) | Agnico Eagle Mines Ltd Call Option | | USD 55 | (165,000) | (225) |
| 15/03/2024 | (60) | Barrick Gold Corp Call Option | | USD 17 | (102,000) | (120) |
| 15/03/2024 | (25) | Agnico Eagle Mines Ltd Call Option | | USD 60 | (150,000) | (100) |
| 15/03/2024 | (50) | Newmont Corp Call Option | | USD 45 | (225,000) | (50) |
| Total market value on Written Call Options | | | | | | (46,262) |
| Written Put Options | | | | | | |
| 15/03/2024 | (50) | Endeavour Mining Plc Put Option | | CAD 26 | (130,000) | (15,091) |
| 15/03/2024 | (96) | Novagold Resources Inc Put Option | | USD 4 | (38,400) | (13,920) |
| 19/04/2024 | (200) | B2Gold Corp Put Option | | USD 3 | (60,000) | (13,500) |
| 19/04/2024 | (50) | Ivanhoe Mines Ltd Put Option | | USD 10 | (50,000) | (13,375) |
| 19/04/2024 | (39) | Sibanye Stillwater Ltd Put Option | | USD 7.5 | (29,250) | (12,967) |
| 15/03/2024 | (50) | Barrick Gold Corp Put Option | | USD 17 | (85,000) | (12,925) |
| 19/07/2024 | (25) | Royal Gold Inc Put Option | | USD 95 | (237,500) | (9,750) |
| 21/06/2024 | (40) | Newmont Corp Put Option | | USD 30 | (120,000) | (9,340) |
| 21/06/2024 | (50) | Cameco Corp Put Option | | USD 37 | (185,000) | (9,325) |
| 21/06/2024 | (35) | Ormat Technologies Inc Put Option | | USD 60 | (210,000) | (8,138) |
| 20/09/2024 | (25) | Wheaton Precious Metals Corp Put Option | | USD 39 | (97,500) | (7,875) |
| 17/05/2024 | (50) | Freeport-McMoran Inc Put Option | | USD 35 | (175,000) | (6,675) |
| 19/04/2024 | (70) | Equinox Gold Corp Put Option | | USD 5 | (35,000) | (5,950) |
| 17/05/2024 | (50) | DRD Gold Ltd Put Option | | USD 7.5 | (37,500) | (5,875) |
| 21/06/2024 | (100) | Hecla Mining Co Put Option | | USD 3.5 | (35,000) | (3,800) |
| 17/05/2024 | (25) | Agnico Eagle Mines Ltd Put Option | | USD 45 | (112,500) | (3,625) |
| 17/05/2024 | (25) | MP Materials Corp Put Option | | USD 15 | (37,500) | (3,500) |
| 19/07/2024 | (60) | Eldorado Gold Corp Put Option | | USD 9 | (54,000) | (3,150) |
| 17/05/2024 | (50) | Piedmont Lithium Ltd Put Option | | USD 10 | (50,000) | (3,125) |
| 19/07/2024 | (25) | Seabridge Gold Inc Put Option | | USD 11 | (27,500) | (2,813) |
| 19/04/2024 | (100) | Gold Fields Ltd Put Option | | USD 11 | (110,000) | (2,750) |
| 19/07/2024 | (25) | AngloGold Ashanti Ltd Put Option | | USD 16 | (40,000) | (2,250) |
| 21/06/2024 | (25) | Filo Corp Put Option | | CAD 18.5 | (46,250) | (1,656) |
| 15/03/2024 | (25) | A-Mark Precious Metals Inc Put Option | | USD 25 | (62,500) | (1,625) |
| 19/04/2024 | (50) | Dundee Precious Metals Inc Put Option | | CAD 8.5 | (42,500) | (1,086) |
| 15/03/2024 | (60) | Agnico Eagle Mines Ltd Put Option | | CAD 55 | (330,000) | (309) |
| Total market value on Written Put Options | | | | | | (174,395) |
| Net Total market value on Options/Swaptions | | | | | | (220,657) |

Notes to the Financial Statements (continued)

15. Options/Swaptions (continued)

Invesco Bond Fund

| Expiration Date | Number of contracts | Security Description | Counterparty (if held over-the-counter) | Currency | Market Value in Sub-fund Base Ccy USD |
|--|---------------------|--|---|----------|---------------------------------------|
| Swaption | | | | | |
| 21/03/2024 | 18,400,000 | Buy European Payer Swaption - Pay Fixed 5.0% 20/1 2/2028 | Merrill Lynch | EUR | 8,736 |
| Total market value on Swaption | | | | | 8,736 |
| Net Total market value on Options/Swaptions | | | | | 8,736 |

Invesco Emerging Markets Local Debt Fund

Options as at 29 February 2024

| Expiration Date | Number of contracts | Security Description (including Put/Call indication) | Counterparty (if held over-the-counter) | Strike Price | Commitment in Local Ccy | Market Value in Sub-fund Base Ccy USD |
|---|---------------------|--|---|--------------|-------------------------|---------------------------------------|
| Purchased Call Options | | | | | | |
| 07/11/2024 | 27,400,000 | European CNH Put /USD Call Option | Deutsche Bank | USD 7.35 | | 153,727 |
| Total market value on Purchased Call Options | | | | | | 153,727 |
| Purchased Put Options | | | | | | |
| 15/04/2024 | 44,100,000 | European USD Put /KRW Call Option | Deutsche Bank | USD 1,285 | | 40,025 |
| 02/12/2024 | 13,275,000 | European USD Put /TRY Call Option | Merrill Lynch | USD 35 | | 52,782 |
| 12/04/2024 | 33,000,000 | European USD Put /CLP Call Option | Deutsche Bank | USD 940 | | 139,693 |
| 21/05/2024 | 32,800,000 | European EUR Put /KRW Call Option | Merrill Lynch | EUR 1,420 | | 155,483 |
| 23/04/2024 | 33,000,000 | European USD Put /BRL Call Option | HSBC | USD 4.87 | | 164,224 |
| 19/03/2024 | 31,700,000 | European USD Put /COP Call Option | Morgan Stanley | USD 3,900 | | 193,237 |
| 19/04/2024 | 43,700,000 | European EUR Put /MXN Call Option | Deutsche Bank | EUR 18.4 | | 197,023 |
| 10/05/2024 | 33,000,000 | European EUR Put /MXN Call Option | Merrill Lynch | EUR 18.45 | | 211,754 |
| 15/04/2024 | 44,000,000 | European EUR Put /PLN Call Option | Deutsche Bank | EUR 4.3 | | 217,210 |
| 04/06/2024 | 32,160,000 | European EUR Put /PLN Call Option | Deutsche Bank | EUR 4.3 | | 246,768 |
| 29/05/2024 | 21,900,000 | European USD Put /COP Call Option | Morgan Stanley | USD 3,900 | | 311,461 |
| 22/07/2024 | 22,000,000 | European USD Put /COP Call Option | Merrill Lynch | USD 3,870 | | 318,891 |
| 15/03/2024 | 33,000,000 | European EUR Put /MXN Call Option | Merrill Lynch | EUR 18.8 | | 534,926 |
| 24/05/2024 | 45,200,000 | European USD Put /MXN Call Option | Merrill Lynch | USD 17.15 | | 544,180 |
| Total market value on Purchased Put Options | | | | | | 3,327,657 |
| Written Call Options | | | | | | |
| 22/10/2024 | (33,000,000) | European ZAR Put /USD Call Option | JP Morgan Chase | USD 21.5 | (709,500,000) | (611,034) |
| 14/06/2024 | (27,400,000) | European BRL Put /EUR Call Option | Merrill Lynch | EUR 5.675 | (155,495,000) | (232,771) |
| 16/05/2024 | (27,530,000) | European BRL Put /EUR Call Option | Morgan Stanley | EUR 5.665 | (155,957,450) | (140,820) |
| 16/05/2024 | (27,530,000) | European COP Put /EUR Call Option | Morgan Stanley | EUR 4,720 | (129,941,600,000) | (79,617) |
| 09/04/2024 | (27,550,000) | European BRL Put /EUR Call Option | Morgan Stanley | EUR 5.65 | (155,657,500) | (49,222) |
| 04/04/2024 | (27,550,000) | European COP Put /EUR Call Option | Merrill Lynch | EUR 4,600 | (126,730,000,000) | (30,839) |
| Total market value on Written Call Options | | | | | | (1,144,303) |
| Written Put Options | | | | | | |
| 24/05/2024 | (67,800,000) | European USD Put /MXN Call Option | Merrill Lynch | USD 16.7 | (1,132,260,000) | (233,787) |
| 22/07/2024 | (33,000,000) | European USD Put /COP Call Option | Merrill Lynch | USD 3,700 | (122,100,000,000) | (156,104) |
| 14/06/2024 | (27,400,000) | European EUR Put /BRL Call Option | Merrill Lynch | EUR 5.225 | (143,165,000) | (136,706) |
| 29/05/2024 | (32,850,000) | European USD Put /COP Call Option | Morgan Stanley | USD 3,750 | (123,187,500,000) | (135,631) |
| 16/05/2024 | (27,530,000) | European EUR Put /COP Call Option | Morgan Stanley | EUR 4,100 | (112,873,000,000) | (110,230) |
| 04/06/2024 | (37,520,000) | European EUR Put /PLN Call Option | Deutsche Bank | EUR 4.23 | (158,709,600) | (103,332) |
| 15/03/2024 | (44,000,000) | European EUR Put /MXN Call Option | Merrill Lynch | EUR 18.4 | (809,600,000) | (85,581) |
| 19/04/2024 | (54,620,000) | European EUR Put /MXN Call Option | Deutsche Bank | EUR 18.15 | (991,353,000) | (84,373) |
| 15/04/2024 | (55,000,000) | European EUR Put /PLN Call Option | Deutsche Bank | EUR 4.24 | (233,200,000) | (73,421) |
| 10/05/2024 | (44,000,000) | European EUR Put /MXN Call Option | Merrill Lynch | EUR 18.05 | (794,200,000) | (70,467) |
| 21/05/2024 | (43,730,000) | European EUR Put /KRW Call Option | Merrill Lynch | EUR 1,390 | (60,784,700,000) | (57,483) |
| 16/05/2024 | (27,530,000) | European EUR Put /BRL Call Option | Morgan Stanley | EUR 5.17 | (142,330,100) | (51,753) |
| 23/04/2024 | (44,000,000) | European USD Put /BRL Call Option | HSBC | USD 4.75 | (209,000,000) | (46,029) |
| 12/04/2024 | (44,000,000) | European USD Put /CLP Call Option | Deutsche Bank | USD 910 | (40,040,000,000) | (41,606) |
| 04/04/2024 | (27,550,000) | European EUR Put /COP Call Option | Merrill Lynch | EUR 4,100 | (112,955,000,000) | (38,596) |
| 09/04/2024 | (27,550,000) | European EUR Put /BRL Call Option | Morgan Stanley | EUR 5.2 | (143,260,000) | (22,189) |

Notes to the Financial Statements (continued)

15. Options/Swaptions (continued)

Invesco Emerging Markets Local Debt Fund (continued)

Options as at 29 February 2024 (continued)

| Expiration Date | Number of contracts | Security Description (including Put/Call indication) | Counterparty (if held over-the-counter) | Strike Price | Commitment in Local Ccy | Market Value in Sub-fund Base Ccy USD |
|--|---------------------|--|---|--------------|-------------------------|---------------------------------------|
| Written Put Options (continued) | | | | | | |
| 15/04/2024 | (55,125,000) | European USD Put /KRW Call Option | Deutsche Bank | USD 1,265 | (69,733,125,000) | (17,710) |
| 19/03/2024 | (31,700,000) | European USD Put /COP Call Option | Morgan Stanley | USD 3,750 | (118,875,000,000) | (7,899) |
| Total market value on Written Put Options | | | | | | (1,472,897) |
| Net Total market value on Options/Swaptions | | | | | | 864,184 |

Invesco Euro Bond Fund

| Expiration Date | Number of contracts | Security Description | Counterparty (if held over-the-counter) | Currency | Market Value in Sub-fund Base Ccy EUR |
|--|---------------------|---|---|----------|---------------------------------------|
| Swaption | | | | | |
| 21/03/2024 | 10,000,000 | Buy European Payer Swaption - Pay Fixed 5.0% 20/12/2028 | Morgan Stanley | EUR | 2,457 |
| 21/03/2024 | 10,000,000 | Buy European Payer Swaption - Pay Fixed 5.0% 20/12/2028 | Merrill Lynch | EUR | 4,382 |
| Total market value on Swaptions | | | | | 6,839 |
| Net Total market value on Options/Swaptions | | | | | 6,839 |

Invesco Global Flexible Bond Fund

| Expiration Date | Number of contracts | Security Description | Counterparty (if held over-the-counter) | Currency | Market Value in Sub-fund Base Ccy USD |
|--|---------------------|---|---|----------|---------------------------------------|
| Swaption | | | | | |
| 21/03/2024 | 16,400,000 | Buy European Payer Swaption - Pay Fixed 5.0% 20/12/2028 | Merrill Lynch | EUR | 7,787 |
| Total market value on Swaption | | | | | 7,787 |
| Net Total market value on Options/Swaptions | | | | | 7,787 |

Invesco Global Investment Grade Corporate Bond Fund

| Expiration Date | Number of contracts | Security Description | Counterparty (if held over-the-counter) | Currency | Market Value in Sub-fund Base Ccy USD |
|--|---------------------|---|---|----------|---------------------------------------|
| Swaption | | | | | |
| 21/03/2024 | 50,000,000 | Buy European Payer Swaption - Pay Fixed 5.0% 20/12/2028 | Merrill Lynch | EUR | 23,740 |
| Total market value on Swaption | | | | | 23,740 |
| Net Total market value on Options/Swaptions | | | | | 23,740 |

Invesco Net Zero Global Investment Grade Corporate Bond Fund

| Expiration Date | Number of contracts | Security Description | Counterparty (if held over-the-counter) | Currency | Market Value in Sub-fund Base Ccy USD |
|--|---------------------|---|---|----------|---------------------------------------|
| Swaption | | | | | |
| 21/03/2024 | 375,000 | Buy European Payer Swaption - Pay Fixed 5.0% 20/12/2028 | Merrill Lynch | EUR | 178 |
| Total market value on Swaption | | | | | 178 |
| Net Total market value on Options/Swaptions | | | | | 178 |

Notes to the Financial Statements (continued)

15. Options/Swaptions (continued)

Invesco Real Return (EUR) Bond Fund

| Expiration Date | Number of contracts | Security Description | Counterparty (if held over-the-counter) | Currency | Market Value in Sub-fund Base Ccy EUR |
|--|---------------------|---|---|----------|---------------------------------------|
| Swaption | | | | | |
| 21/03/2024 | 1,500,000 | Buy European Payer Swaption - Pay Fixed 5.0% 20/12/2028 | Morgan Stanley | EUR | 369 |
| 21/03/2024 | 1,500,000 | Buy European Payer Swaption - Pay Fixed 5.0% 20/12/2028 | Merrill Lynch | EUR | 657 |
| Total market value on Swaptions | | | | | 1,026 |
| Net Total market value on Options/Swaptions | | | | | 1,026 |

Invesco Sustainable Multi-Sector Credit Fund Options as at 29 February 2024

| Expiration Date | Number of contracts | Security Description (including Put/Call indication) | Counterparty (if held over-the-counter) | Strike Price | Commitment in Local Ccy | Market Value in Sub-fund Base Ccy EUR |
|---|---------------------|--|---|--------------|-------------------------|---------------------------------------|
| Purchased Call Options | | | | | | |
| 19/08/2024 | 1,050,000 | European CNH Put /USD Call Option | Goldman Sachs | USD 7.3 | | 4,116 |
| Total market value on Purchased Call Options | | | | | | 4,116 |
| Purchased Put Options | | | | | | |
| 19/08/2024 | 1,050,000 | European USD Put /CNH Call Option | Goldman Sachs | USD 6.98 | | 4,147 |
| Total market value on Purchased Put Options | | | | | | 4,147 |
| Written Call Options | | | | | | |
| 04/03/2024 | 1,000,000 | European CNH Put /USD Call Option | Goldman Sachs | USD 7.4 | 7,400,000 | - |
| Total market value on Written Call Options | | | | | | - |
| Written Put Options | | | | | | |
| 19/08/2024 | (1,050,000) | European USD Put /CNH Call Option | Goldman Sachs | USD 7.14 | (7,497,000) | (12,107) |
| Total market value on Written Put Options | | | | | | (12,107) |
| Net Total market value on Options/Swaptions | | | | | | (3,844) |

Invesco UK Investment Grade Bond Fund

| Expiration Date | Number of contracts | Security Description | Counterparty (if held over-the-counter) | Currency | Market Value in Sub-fund Base Ccy GBP |
|--|---------------------|---|---|----------|---------------------------------------|
| Swaption | | | | | |
| 21/03/2024 | 1,000,000 | Buy European Payer Swaption - Pay Fixed 5.0% 20/12/2028 | Merrill Lynch | EUR | 375 |
| Total market value on Swaption | | | | | 375 |
| Net Total market value on Options/Swaptions | | | | | 375 |

Invesco Global Income Fund Options as at 29 February 2024

| Expiration Date | Number of contracts | Security Description (including Put / Call indication) | Counterparty (if held over-the-counter) | Strike Price | Commitment in Local Ccy | Market Value in Sub-fund Base Ccy EUR |
|--|---------------------|--|---|--------------|-------------------------|---------------------------------------|
| Purchased Put Options | | | | | | |
| 15/03/2024 | 1,150 | S&P 500 Index Put Option | | USD 4,400 | | 159,212 |
| 15/10/2024 | 140,000,000 | European EUR Put /USD Call Option | BNP Paribas | EUR 1.04 | | 693,179 |
| Total market value on Purchased Put Options | | | | | | 852,391 |

Notes to the Financial Statements (continued)

15. Options/Swaptions (continued)

Invesco Global Income Fund (continued) Options as at 29 February 2024 (continued)

| Expiration Date | Number of contracts | Security Description (including Put /Call indication) | Counterparty (if held over-the-counter) | Strike Price | Commitment in Local Ccy | Market Value in Sub-fund Base Ccy EUR |
|--|---------------------|---|---|--------------|-------------------------|---------------------------------------|
| Written Put Options | | | | | | |
| 15/10/2024 | (140,000,000) | European EUR Put /USD Call Option | BNP Paribas | EUR 1 | (140,000,000) | – |
| Total market value on Written Put Options | | | | | | – |
| Net Total market value on Options/Swaptions | | | | | | 852,391 |

Invesco Balanced-Risk Allocation Fund Options as at 29 February 2024

| Expiration Date | Number of contracts | Security Description (including Put/Call indication) | Counterparty (if held over-the-counter) | Strike Price | Commitment in Local Ccy | Market Value in Sub-fund Base Ccy EUR |
|------------------------------|---------------------|--|---|--------------|-------------------------|---------------------------------------|
| Purchased Put Options | | | | | | |
| 08/03/2024 | 17 | NIKKEI 225 Put Option | | JPY 24,250 | | 105 |
| 15/03/2024 | 5 | S&P 500 Index Put Option | | USD 4,000 | | 311 |
| 15/03/2024 | 65 | Euro Stoxx 50 Put Option | | EUR 4,150 | | 780 |
| 19/04/2024 | 5 | S&P 500 Index Put Option | | USD 4,150 | | 1,777 |
| 14/06/2024 | 17 | NIKKEI 225 Put Option | | JPY 27,000 | | 3,034 |
| 17/05/2024 | 5 | S&P 500 Index Put Option | | USD 4,200 | | 3,738 |
| 19/04/2024 | 65 | Euro Stoxx 50 Put Option | | EUR 4,200 | | 3,803 |
| 14/06/2024 | 17 | NIKKEI 225 Put Option | | JPY 28,250 | | 4,185 |
| 14/06/2024 | 17 | NIKKEI 225 Put Option | | JPY 29,750 | | 6,277 |
| 15/03/2024 | 55 | MSCI Emerging Market Put Option | | USD 970 | | 7,234 |
| 21/06/2024 | 5 | S&P 500 Index Put Option | | USD 4,275 | | 7,315 |
| 17/05/2024 | 65 | Euro Stoxx 50 Put Option | | EUR 4,200 | | 7,573 |
| 21/06/2024 | 65 | Euro Stoxx 50 Put Option | | EUR 4,250 | | 14,950 |
| 19/07/2024 | 5 | S&P 500 Index Put Option | | USD 4,525 | | 16,037 |
| 19/07/2024 | 65 | Euro Stoxx 50 Put Option | | EUR 4,300 | | 22,718 |
| 18/10/2024 | 5 | S&P 500 Index Put Option | | USD 4,375 | | 23,097 |
| 15/11/2024 | 5 | S&P 500 Index Put Option | | USD 4,275 | | 24,505 |
| 16/08/2024 | 5 | S&P 500 Index Put Option | | USD 4,650 | | 25,589 |
| 18/10/2024 | 65 | Euro Stoxx 50 Put Option | | EUR 4,100 | | 28,535 |
| 20/09/2024 | 5 | S&P 500 Index Put Option | | USD 4,600 | | 28,658 |
| 15/11/2024 | 65 | Euro Stoxx 50 Put Option | | EUR 4,000 | | 28,665 |
| 13/09/2024 | 17 | NIKKEI 225 Put Option | | JPY 31,250 | | 29,293 |
| 20/09/2024 | 65 | Euro Stoxx 50 Put Option | | EUR 4,200 | | 29,770 |
| 13/09/2024 | 17 | NIKKEI 225 Put Option | | JPY 32,000 | | 33,477 |
| 16/08/2024 | 65 | Euro Stoxx 50 Put Option | | EUR 4,400 | | 35,685 |
| 13/09/2024 | 17 | NIKKEI 225 Put Option | | JPY 32,250 | | 36,093 |
| 19/04/2024 | 40 | FTSE 100 Index Put Option | | GBP 7,575 | | 36,312 |
| 19/04/2024 | 55 | MSCI Emerging Markets Index Put Option | | USD 975 | | 38,072 |
| 17/05/2024 | 55 | MSCI Emerging Market Put Option | | USD 960 | | 41,626 |
| 13/12/2024 | 17 | NIKKEI 225 Put Option | | JPY 30,250 | | 42,893 |
| 20/12/2024 | 5 | S&P 500 Index Put Option | | USD 4,650 | | 48,340 |
| 13/12/2024 | 17 | NIKKEI 225 Put Option | | JPY 31,750 | | 59,632 |
| 20/12/2024 | 65 | Euro Stoxx 50 Put Option | | EUR 4,350 | | 62,627 |
| 13/12/2024 | 17 | NIKKEI 225 Put Option | | JPY 32,000 | | 62,770 |
| 21/06/2024 | 40 | FTSE 100 Index Put Option | | GBP 7,575 | | 63,517 |
| 17/01/2025 | 5 | S&P 500 Index Put Option | | USD 4,800 | | 63,869 |
| 21/06/2024 | 55 | MSCI Emerging Markets Index Put Option | | USD 960 | | 65,231 |
| 17/01/2025 | 65 | Euro Stoxx 50 Put Option | | EUR 4,400 | | 72,540 |
| 15/11/2024 | 40 | FTSE 100 Index Put Option | | GBP 7,275 | | 74,960 |
| 16/08/2024 | 40 | FTSE 100 Index Put Option | | GBP 7,500 | | 77,529 |
| 19/07/2024 | 40 | FTSE 100 Index Put Option | | GBP 7,575 | | 80,564 |
| 21/02/2025 | 5 | S&P 500 Index Put Option | | USD 4,925 | | 82,167 |
| 20/09/2024 | 40 | FTSE 100 Index Put Option | | GBP 7,500 | | 84,067 |
| 14/03/2025 | 17 | NIKKEI 225 Put Option | | JPY 32,000 | | 88,924 |
| 15/03/2024 | 40 | FTSE 100 Index Put Option | | GBP 7,800 | | 94,809 |
| 18/10/2024 | 40 | FTSE 100 Index Put Option | | GBP 7,500 | | 97,611 |
| 20/12/2024 | 40 | FTSE 100 Index Put Option | | GBP 7,450 | | 104,383 |
| 17/05/2024 | 40 | FTSE 100 Index Put Option | | GBP 7,800 | | 106,952 |

Notes to the Financial Statements (continued)

15. Options/Swaptions (continued)

Invesco Balanced-Risk Allocation Fund (continued) Options as at 29 February 2024 (continued)

| Expiration Date | Number of contracts | Security Description (including Put/Call indication) | Counterparty (if held over-the-counter) | Strike Price | Commitment in Local Ccy | Market Value in Sub-fund Base Ccy EUR |
|--|---------------------|--|---|--------------|-------------------------|---------------------------------------|
| Purchased Put Options (continued) | | | | | | |
| 21/02/2025 | 65 | Euro Stoxx 50 Put Option | | EUR 4,600 | | 107,835 |
| 15/11/2024 | 55 | MSCI Emerging Markets Index Put Option | | USD 920 | | 114,979 |
| 18/10/2024 | 55 | MSCI Emerging Markets Index Put Option | | USD 950 | | 125,385 |
| 21/02/2025 | 40 | FTSE 100 Index Put Option | | GBP 7,550 | | 140,346 |
| 14/03/2025 | 17 | NIKKEI 225 Put Option | | JPY 34,500 | | 142,279 |
| 17/01/2025 | 40 | FTSE 100 Index Put Option | | GBP 7,625 | | 145,950 |
| 19/07/2024 | 55 | MSCI Emerging Markets Index Put Option | | USD 1,000 | | 150,513 |
| 20/09/2024 | 55 | MSCI Emerging Markets Index Put Option | | USD 990 | | 166,250 |
| 20/12/2024 | 55 | MSCI Emerging Markets Index Put Option | | USD 990 | | 221,581 |
| 21/02/2025 | 55 | MSCI Emerging Market Put Option | | USD 980 | | 250,263 |
| 16/08/2024 | 55 | MSCI Emerging Markets Index Put Option | | USD 1,050 | | 285,035 |
| 17/01/2025 | 55 | MSCI Emerging Market Put Option | | USD 1,020 | | 287,066 |
| Total market value on Purchased Put Options | | | | | | 4,110,081 |
| Net Total market value on Options/Swaptions | | | | | | 4,110,081 |

Invesco Balanced-Risk Select Fund Options as at 29 February 2024

| Expiration Date | Number of contracts | Security Description (including Put/Call indication) | Counterparty (if held over-the-counter) | Strike Price | Commitment in Local Ccy | Market Value in Sub-fund Base Ccy EUR |
|------------------------------|---------------------|--|---|--------------|-------------------------|---------------------------------------|
| Purchased Put Options | | | | | | |
| 08/03/2024 | 2 | NIKKEI 225 Put Option | | JPY 24,250 | | 12 |
| 15/03/2024 | 5 | S&P 500 Mini Index Put Option | | USD 400 | | 30 |
| 15/03/2024 | 7 | Euro Stoxx 50 Put Option | | EUR 4,150 | | 84 |
| 19/04/2024 | 5 | S&P 500 Mini Index Put Option | | USD 415 | | 180 |
| 14/06/2024 | 2 | NIKKEI 225 Put Option | | JPY 27,000 | | 357 |
| 17/05/2024 | 5 | S&P 500 Mini Index Put Option | | USD 420 | | 378 |
| 19/04/2024 | 7 | Euro Stoxx 50 Put Option | | EUR 4,200 | | 409 |
| 14/06/2024 | 2 | NIKKEI 225 Put Option | | JPY 28,250 | | 492 |
| 15/03/2024 | 5 | MSCI Emerging Market Put Option | | USD 970 | | 658 |
| 21/06/2024 | 5 | S&P 500 Mini Index Put Option | | USD 425 | | 704 |
| 14/06/2024 | 2 | NIKKEI 225 Put Option | | JPY 29,750 | | 738 |
| 17/05/2024 | 7 | Euro Stoxx 50 Put Option | | EUR 4,200 | | 816 |
| 21/06/2024 | 7 | Euro Stoxx 50 Put Option | | EUR 4,250 | | 1,610 |
| 19/07/2024 | 5 | S&P 500 Mini Index Put Option | | USD 453 | | 1,629 |
| 18/10/2024 | 5 | S&P 500 Mini Index Put Option | | USD 437 | | 2,300 |
| 19/07/2024 | 7 | Euro Stoxx 50 Put Option | | EUR 4,300 | | 2,447 |
| 15/11/2024 | 5 | S&P 500 Mini Index Put Option | | USD 428 | | 2,474 |
| 16/08/2024 | 5 | S&P 500 Mini Index Put Option | | USD 466 | | 2,621 |
| 20/09/2024 | 5 | S&P 500 Mini Index Put Option | | USD 460 | | 2,875 |
| 18/10/2024 | 7 | Euro Stoxx 50 Put Option | | EUR 4,100 | | 3,073 |
| 15/11/2024 | 7 | Euro Stoxx 50 Put Option | | EUR 4,000 | | 3,087 |
| 20/09/2024 | 7 | Euro Stoxx 50 Put Option | | EUR 4,200 | | 3,206 |
| 13/09/2024 | 2 | NIKKEI 225 Put Option | | JPY 31,250 | | 3,446 |
| 19/04/2024 | 5 | MSCI Emerging Markets Index Put Option | | USD 975 | | 3,461 |
| 19/04/2024 | 4 | FTSE 100 Index Put Option | | GBP 7,575 | | 3,631 |
| 17/05/2024 | 5 | MSCI Emerging Market Put Option | | USD 960 | | 3,784 |
| 16/08/2024 | 7 | Euro Stoxx 50 Put Option | | EUR 4,400 | | 3,843 |
| 13/09/2024 | 2 | NIKKEI 225 Put Option | | JPY 32,000 | | 3,939 |
| 13/09/2024 | 2 | NIKKEI 225 Put Option | | JPY 32,250 | | 4,246 |
| 20/12/2024 | 5 | S&P 500 Mini Index Put Option | | USD 465 | | 4,846 |
| 13/12/2024 | 2 | NIKKEI 225 Put Option | | JPY 30,250 | | 5,046 |
| 21/06/2024 | 5 | MSCI Emerging Markets Index Put Option | | USD 960 | | 5,930 |
| 21/06/2024 | 4 | FTSE 100 Index Put Option | | GBP 7,575 | | 6,352 |
| 17/01/2025 | 5 | S&P 500 Mini Index Put Option | | USD 480 | | 6,396 |
| 20/12/2024 | 7 | Euro Stoxx 50 Put Option | | EUR 4,350 | | 6,744 |
| 13/12/2024 | 2 | NIKKEI 225 Put Option | | JPY 31,750 | | 7,015 |

Notes to the Financial Statements (continued)

15. Options/Swaptions (continued)

Invesco Balanced-Risk Select Fund (continued) Options as at 29 February 2024 (continued)

| Expiration Date | Number of contracts | Security Description (including Put/Call indication) | Counterparty (if held over-the-counter) | Strike Price | Commitment in Local Ccy | Market Value in Sub-fund Base Ccy EUR |
|--|---------------------|--|---|--------------|-------------------------|---------------------------------------|
| Purchased Put Options (continued) | | | | | | |
| 13/12/2024 | 2 | NIKKEI 225 Put Option | | JPY 32,000 | | 7,385 |
| 15/11/2024 | 4 | FTSE 100 Index Put Option | | GBP 7,275 | | 7,496 |
| 16/08/2024 | 4 | FTSE 100 Index Put Option | | GBP 7,500 | | 7,753 |
| 17/01/2025 | 7 | Euro Stoxx 50 Put Option | | EUR 4,400 | | 7,812 |
| 19/07/2024 | 4 | FTSE 100 Index Put Option | | GBP 7,575 | | 8,056 |
| 21/02/2025 | 5 | S&P 500 Mini Index Put Option | | USD 493 | | 8,284 |
| 20/09/2024 | 4 | FTSE 100 Index Put Option | | GBP 7,500 | | 8,407 |
| 15/03/2024 | 4 | FTSE 100 Index Put Option | | GBP 7,800 | | 9,481 |
| 18/10/2024 | 4 | FTSE 100 Index Put Option | | GBP 7,500 | | 9,761 |
| 20/12/2024 | 4 | FTSE 100 Index Put Option | | GBP 7,450 | | 10,438 |
| 15/11/2024 | 5 | MSCI Emerging Markets Index Put Option | | USD 920 | | 10,453 |
| 14/03/2025 | 2 | NIKKEI 225 Put Option | | JPY 32,000 | | 10,462 |
| 17/05/2024 | 4 | FTSE 100 Index Put Option | | GBP 7,800 | | 10,695 |
| 18/10/2024 | 5 | MSCI Emerging Markets Index Put Option | | USD 950 | | 11,399 |
| 21/02/2025 | 7 | Euro Stoxx 50 Put Option | | EUR 4,600 | | 11,613 |
| 19/07/2024 | 5 | MSCI Emerging Markets Index Put Option | | USD 1,000 | | 13,683 |
| 21/02/2025 | 4 | FTSE 100 Index Put Option | | GBP 7,550 | | 14,035 |
| 17/01/2025 | 4 | FTSE 100 Index Put Option | | GBP 7,625 | | 14,595 |
| 20/09/2024 | 5 | MSCI Emerging Markets Index Put Option | | USD 990 | | 15,114 |
| 14/03/2025 | 2 | NIKKEI 225 Put Option | | JPY 34,500 | | 16,739 |
| 20/12/2024 | 5 | MSCI Emerging Markets Index Put Option | | USD 990 | | 20,144 |
| 21/02/2025 | 5 | MSCI Emerging Market Put Option | | USD 980 | | 22,751 |
| 16/08/2024 | 5 | MSCI Emerging Markets Index Put Option | | USD 1,050 | | 25,912 |
| 17/01/2025 | 5 | MSCI Emerging Market Put Option | | USD 1,020 | | 26,097 |
| Total market value on Purchased Put Options | | | | | | 407,424 |
| Net Total market value on Options/Swaptions | | | | | | 407,424 |

Invesco Global Targeted Returns Fund Options as at 29 February 2024

| Expiration Date | Number of contracts | Security Description (including Put/Call indication) | Counterparty (if held over-the-counter) | Strike Price | Commitment in Local Ccy | Market Value in Sub-fund Base Ccy EUR |
|---|---------------------|--|---|--------------|-------------------------|---------------------------------------|
| Purchased Call Options | | | | | | |
| 15/12/2028 | 133 | Euro Stoxx 50 Call Option | | EUR 4,400 | | 1,184,631 |
| Total market value on Purchased Call Options | | | | | | 1,184,631 |
| Purchased Put Options | | | | | | |
| 02/09/2024 | 3,082,851 | European EUR Put /USD Call Option | BNP Paribas | EUR 1 | | 2,943 |
| 02/09/2024 | 3,490,358 | European EUR Put /USD Call Option | BNP Paribas | EUR 1 | | 3,333 |
| 02/09/2024 | 3,712,142 | European EUR Put /USD Call Option | BNP Paribas | EUR 1 | | 3,544 |
| 02/09/2024 | 5,053,890 | European EUR Put /USD Call Option | BNP Paribas | EUR 1 | | 4,825 |
| Total market value on Purchased Put Options | | | | | | 14,645 |
| Written Put Options | | | | | | |
| 02/09/2024 | (27,003,271) | European EUR Put /USD Call Option | BNP Paribas | EUR 1 | (27,003,271) | (25,781) |
| Total market value on Written Put Options | | | | | | (25,781) |
| Net Total market value on Options/Swaptions | | | | | | 1,173,495 |

Notes to the Financial Statements (continued)

16. Swing Pricing Policy

Securities are valued as outlined in note 2(b). However, in order to mitigate the effects of dilution, the Fund has implemented a policy of “Swing Pricing” as from 18 December 2007. The Swing Pricing mechanism may be applied against all sub-funds of the Invesco Funds.

In the best interest of Shareholders, the Directors may allow for the NAV to be adjusted, using bid or ask market quotation rather than mid, depending on the net share activity arising from subscriptions, redemptions or switching in a sub-fund for a given business day.

The sub-funds operate partial swing only. That is, the sub-funds will not swing to either a bid or ask price basis daily, but only when a pre-determined level of shareholder activity is exceeded. In such circumstances the NAV of the relevant sub-fund may be adjusted by an amount not exceeding 2.00%. High redemption level triggers a swing to a bid price basis, whereas high subscription level triggers a swing to ask price basis. The Directors have the ability to place a sub-fund on constant swing depending on the recent trends in a sub-fund.

The reconciliation on 29 February 2024 of MID to BID/ASK pricing is as follows:

| | Ccy | Mid | Bid | Ask |
|--|-----|-----------|-----------|-----|
| Invesco Sustainable US Structured Equity Fund (USD) | | | | |
| A-Acc | USD | 38.19 | 38.19 | – |
| A (EUR Hgd)-Acc | EUR | 17.38 | 17.38 | – |
| B-Acc | USD | 31.08 | 31.07 | – |
| C-Acc | USD | 41.84 | 41.84 | – |
| C (EUR Hgd)-Acc | EUR | 19.11 | 19.10 | – |
| E (EUR)-Acc | EUR | 31.00 | 31.00 | – |
| R-Acc | USD | 17.79 | 17.79 | – |
| Z-Acc | USD | 22.16 | 22.16 | – |
| Z (EUR Hgd)-Acc | EUR | 12.90 | 12.90 | – |
| Invesco Japanese Equity Advantage Fund (JPY) | | | | |
| A (EUR)-AD | EUR | 27.38 | 27.35 | – |
| A (EUR Hgd)-AD | EUR | 15.25 | 15.23 | – |
| A-Acc | JPY | 7,250.54 | 7,241.43 | – |
| A (CHF Hgd)-Acc | CHF | 22.48 | 22.45 | – |
| A (EUR)-Acc | EUR | 10.68 | 10.67 | – |
| A (EUR Hgd)-Acc | EUR | 23.73 | 23.70 | – |
| A (USD Hgd)-Acc | USD | 17.26 | 17.24 | – |
| C-Gross-AD | JPY | 14,951.02 | 14,932.23 | – |
| C (USD)-Gross-AD | USD | 11.01 | 11.00 | – |
| C-Acc | JPY | 8,281.61 | 8,271.20 | – |
| C (EUR)-Acc | EUR | 13.03 | 13.01 | – |
| C (EUR Hgd)-Acc | EUR | 25.74 | 25.71 | – |
| C (USD Hgd)-Acc | USD | 17.92 | 17.90 | – |
| E (EUR)-Acc | EUR | 25.02 | 24.99 | – |
| I (EUR)-Acc | EUR | 10.99 | 10.98 | – |
| I (EUR Hgd)-Acc | EUR | 13.42 | 13.40 | – |
| I (GBP)-Gross-QD | GBP | 10.16 | 10.15 | – |
| I (GBP Hgd)-Acc | GBP | 13.97 | 13.95 | – |
| I (USD)-Acc | USD | 10.27 | 10.26 | – |
| R-Acc | JPY | 6,256.16 | 6,248.29 | – |
| S (GBP)-AD | GBP | 12.51 | 12.49 | – |
| S (USD)-Gross-AD | USD | 11.09 | 11.08 | – |
| S-Acc | JPY | 18,770.64 | 18,747.05 | – |
| S (EUR)-Acc | EUR | 12.54 | 12.53 | – |
| S (EUR Hgd)-Acc | EUR | 15.97 | 15.95 | – |
| S (GBP)-Acc | GBP | 11.37 | 11.35 | – |
| S (SGD Hgd)-Acc | SGD | 12.79 | 12.77 | – |
| T1 (GBP)-Acc | GBP | 10.09 | 10.08 | – |
| T11-AD | JPY | 12,344.11 | 12,328.59 | – |
| T11-Acc | JPY | 12,554.87 | 12,539.09 | – |
| Z-Gross-AD | JPY | 14,962.47 | 14,943.66 | – |
| Z-Acc | JPY | 17,581.02 | 17,558.92 | – |
| Z (EUR)-Acc | EUR | 23.17 | 23.14 | – |
| Z (EUR Hgd)-Acc | EUR | 16.12 | 16.10 | – |
| Z (GBP)-Acc | GBP | 12.24 | 12.22 | – |
| Z (GBP Hgd)-Acc | GBP | 16.48 | 16.46 | – |
| Z (USD)-Acc | USD | 12.12 | 12.10 | – |
| Z (USD Hgd)-Acc | USD | 17.96 | 17.94 | – |
| Invesco Asia Consumer Demand Fund (USD) | | | | |
| A (EUR)-AD | EUR | 12.34 | 12.29 | – |
| A (EUR Hgd)-AD | EUR | 8.18 | 8.15 | – |
| A-SD | USD | 14.03 | 13.98 | – |
| A-Acc | USD | 14.70 | 14.64 | – |

Notes to the Financial Statements (continued)

16. Swing Pricing Policy (continued)

| | Ccy | Mid | Bid | Ask |
|--|-----|--------|--------|-----|
| Invesco Asia Consumer Demand Fund (USD) (continued) | | | | |
| A (CHF Hgd)-Acc | CHF | 8.50 | 8.46 | – |
| A (EUR)-Acc | EUR | 7.38 | 7.35 | – |
| A (EUR Hgd)-Acc | EUR | 8.57 | 8.53 | – |
| A (HKD)-Acc | HKD | 57.83 | 57.59 | – |
| A (SGD Hgd)-Acc | SGD | 7.11 | 7.08 | – |
| C-Acc | USD | 16.18 | 16.11 | – |
| C (EUR)-Acc | EUR | 7.53 | 7.50 | – |
| C (EUR Hgd)-Acc | EUR | 9.53 | 9.49 | – |
| E (EUR)-Acc | EUR | 12.04 | 11.99 | – |
| I-Acc | USD | 9.72 | 9.68 | – |
| R-Acc | USD | 10.35 | 10.30 | – |
| S-Acc | USD | 9.40 | 9.36 | – |
| Z-AD | USD | 9.80 | 9.76 | – |
| Z-Acc | USD | 12.81 | 12.76 | – |
| Z (EUR)-Acc | EUR | 15.84 | 15.77 | – |
| Z (EUR Hgd)-Acc | EUR | 6.98 | 6.95 | – |
| Z (GBP)-Acc | GBP | 9.52 | 9.48 | – |
| Invesco Asian Equity Fund (USD) | | | | |
| A-AD | USD | 10.45 | 10.42 | – |
| A (EUR)-AD | EUR | 18.30 | 18.25 | – |
| A (EUR Hgd)-AD | EUR | 11.88 | 11.84 | – |
| A-MD1 | USD | 9.33 | 9.30 | – |
| A (HKD)-MD1 | HKD | 93.30 | 93.05 | – |
| A (RMB Hgd)-MD1 | CNH | 95.09 | 94.83 | – |
| A-Acc | USD | 11.34 | 11.31 | – |
| A (CHF Hgd)-Acc | CHF | 13.35 | 13.31 | – |
| A (CZK Hgd)-Acc | CZK | 301.43 | 300.60 | – |
| A (EUR)-Acc | EUR | 9.02 | 9.00 | – |
| A (EUR Hgd)-Acc | EUR | 7.53 | 7.51 | – |
| C-AD | USD | 11.07 | 11.04 | – |
| C-Acc | USD | 19.51 | 19.46 | – |
| C (CHF Hgd)-Acc | CHF | 14.20 | 14.17 | – |
| E (EUR)-Acc | EUR | 8.93 | 8.90 | – |
| I-Acc | USD | 9.95 | 9.93 | – |
| I (EUR)-Acc | EUR | 9.68 | 9.66 | – |
| R-Acc | USD | 11.90 | 11.86 | – |
| S-AD | USD | 11.23 | 11.20 | – |
| S-Acc | USD | 15.64 | 15.59 | – |
| S (EUR)-Acc | EUR | 9.74 | 9.71 | – |
| TI1-AD | USD | 9.19 | 9.17 | – |
| TI1-Acc | USD | 9.43 | 9.40 | – |
| Z-AD | USD | 18.14 | 18.10 | – |
| Z-Acc | USD | 13.16 | 13.13 | – |
| Z (CHF Hgd)-Acc | CHF | 9.36 | 9.33 | – |
| Z (EUR)-Acc | EUR | 24.66 | 24.59 | – |
| Z (EUR Hgd)-Acc | EUR | 7.73 | 7.71 | – |
| Invesco China A-Share Quant Equity Fund (CNH) | | | | |
| A-Acc | CNH | 91.23 | 91.08 | – |
| A (CHF Hgd)-Acc | CHF | 8.11 | 8.10 | – |
| A (EUR Hgd)-Acc | EUR | 8.40 | 8.39 | – |
| A (HKD Hgd)-Acc | HKD | 67.96 | 67.85 | – |
| A (USD Hgd)-Acc | USD | 8.98 | 8.97 | – |
| C (EUR)-Acc | EUR | 9.08 | 9.07 | – |
| C (EUR Hgd)-Acc | EUR | 8.61 | 8.60 | – |
| C (USD Hgd)-Acc | USD | 9.18 | 9.16 | – |
| E (EUR Hgd)-Acc | EUR | 8.15 | 8.13 | – |
| I-Acc | CNH | 88.72 | 88.58 | – |
| I (EUR Hgd)-Acc | EUR | 8.91 | 8.89 | – |
| I (USD Hgd)-Acc | USD | 9.20 | 9.19 | – |
| R (EUR Hgd)-Acc | EUR | 8.16 | 8.15 | – |
| S (GBP)-AD | GBP | 8.99 | 8.97 | – |
| S (EUR)-Acc | EUR | 7.90 | 7.89 | – |
| S (GBP)-Acc | GBP | 9.20 | 9.18 | – |
| S (USD)-Acc | USD | 7.25 | 7.24 | – |
| Z-Acc | CNH | 65.44 | 65.34 | – |
| Z (CHF Hgd)-Acc | CHF | 8.38 | 8.36 | – |
| Z (EUR Hgd)-Acc | EUR | 8.69 | 8.68 | – |
| Z (USD Hgd)-Acc | USD | 9.28 | 9.27 | – |
| A-Acc | USD | 16.52 | 16.46 | – |

Notes to the Financial Statements (continued)

| 16. Swing Pricing Policy (continued) | Ccy | Mid | Bid | Ask |
|--|-----|--------|--------|--------|
| Invesco China Focus Equity Fund (USD) | | | | |
| A (EUR Hgd)-Acc | EUR | 5.15 | 5.13 | – |
| C-Acc | USD | 17.75 | 17.69 | – |
| E (EUR)-Acc | EUR | 18.63 | 18.56 | – |
| I-Acc | USD | 11.60 | 11.56 | – |
| R-Acc | USD | 15.16 | 15.10 | – |
| S-AD | USD | 8.84 | 8.81 | – |
| S-Acc | USD | 7.73 | 7.70 | – |
| Z (EUR)-AD | EUR | 7.71 | 7.69 | – |
| Z-Acc | USD | 7.51 | 7.48 | – |
| Z (GBP)-Acc | GBP | 7.71 | 7.68 | – |
| Invesco Greater China Equity Fund (USD) | | | | |
| A (EUR)-AD | EUR | 12.66 | 12.63 | – |
| A (EUR Hgd)-AD | EUR | 8.33 | 8.31 | – |
| A-Acc | USD | 51.35 | 51.22 | – |
| A (AUD Hgd)-Acc | AUD | 10.97 | 10.94 | – |
| A (CHF Hgd)-Acc | CHF | 8.28 | 8.25 | – |
| A (EUR)-Acc | EUR | 9.32 | 9.30 | – |
| A (EUR Hgd)-Acc | EUR | 30.45 | 30.37 | – |
| B-Acc | USD | 40.19 | 40.09 | – |
| C-AD | USD | 10.23 | 10.20 | – |
| C-Acc | USD | 58.90 | 58.74 | – |
| C (EUR Hgd)-Acc | EUR | 34.95 | 34.86 | – |
| E (EUR)-Acc | EUR | 39.82 | 39.71 | – |
| R-Acc | USD | 12.17 | 12.13 | – |
| S-Acc | USD | 11.16 | 11.13 | – |
| S (EUR Hgd)-Acc | EUR | 6.70 | 6.68 | – |
| Z-Acc | USD | 13.96 | 13.92 | – |
| Z (EUR)-Acc | EUR | 17.25 | 17.20 | – |
| Z (EUR Hgd)-Acc | EUR | 6.97 | 6.95 | – |
| Invesco India Equity Fund (USD) | | | | |
| A-AD | USD | 110.14 | – | 110.61 |
| A-Acc | USD | 15.64 | – | 15.71 |
| A (EUR)-Acc | EUR | 16.90 | – | 16.98 |
| A (EUR Hgd)-Acc | EUR | 13.36 | – | 13.42 |
| A (HKD)-Acc | HKD | 246.00 | – | 247.05 |
| C-AD | USD | 129.34 | – | 129.89 |
| E (EUR)-Acc | EUR | 89.56 | – | 89.94 |
| I-Acc | USD | 10.01 | – | 10.05 |
| R-Acc | USD | 23.31 | – | 23.41 |
| S-Acc | USD | 16.48 | – | 16.55 |
| Z-AD | USD | 16.53 | – | 16.60 |
| Z-Acc | USD | 16.56 | – | 16.63 |
| Invesco Global Founders & Owners Fund (USD) | | | | |
| A-AD | USD | 15.27 | – | 15.29 |
| A-Acc | USD | 18.96 | – | 19.00 |
| A (EUR)-Acc | EUR | 13.89 | – | 13.91 |
| C-AD | USD | 15.59 | – | 15.62 |
| C-Acc | USD | 19.99 | – | 20.02 |
| E (EUR)-Acc | EUR | 16.96 | – | 16.99 |
| R-Acc | USD | 17.84 | – | 17.87 |
| Z-AD | USD | 15.68 | – | 15.71 |
| Z-Acc | USD | 20.35 | – | 20.38 |
| Invesco Global Income Real Estate Securities Fund (USD) | | | | |
| A-MD1 | USD | 7.55 | 7.53 | – |
| A (HKD)-MD1 | HKD | 101.88 | 101.63 | – |
| A-QD | USD | 8.90 | 8.88 | – |
| A-Acc | USD | 13.63 | 13.60 | – |
| A (EUR Hgd)-Acc | EUR | 8.68 | 8.66 | – |
| C-Acc | USD | 15.03 | 15.00 | – |
| C (GBP Hgd)-Acc | GBP | 9.94 | 9.91 | – |
| E (EUR)-Acc | EUR | 10.64 | 10.62 | – |
| I-MD | USD | 8.73 | 8.71 | – |
| I (GBP)-Gross-MD | GBP | 9.99 | 9.97 | – |
| I-Gross-QD | USD | 8.74 | 8.72 | – |
| S (GBP)-Acc | GBP | 9.47 | 9.45 | – |
| T1 (GBP Hgd)-Acc | GBP | 10.84 | 10.81 | – |
| T2 (GBP)-Acc | GBP | 9.47 | 9.45 | – |
| Z-Gross-AD | USD | 8.83 | 8.81 | – |
| Z (GBP Hgd)-Acc | GBP | 9.35 | 9.33 | – |

Notes to the Financial Statements (continued)

16. Swing Pricing Policy (continued)

| | Ccy | Mid | Bid | Ask |
|--|-----|--------|--------|--------|
| Invesco Metaverse and AI Fund (USD) (formerly Invesco Metaverse Fund) | | | | |
| A1-Acc | USD | 14.79 | – | 14.80 |
| A-Acc | USD | 14.00 | – | 14.01 |
| A (CHF Hgd)-Acc | CHF | 16.07 | – | 16.08 |
| A (CZK Hgd)-Acc | CZK | 423.54 | – | 423.78 |
| A (EUR)-Acc | EUR | 13.17 | – | 13.18 |
| A (EUR Hgd)-Acc | EUR | 13.35 | – | 13.36 |
| C-Acc | USD | 14.13 | – | 14.14 |
| C (EUR Hgd)-Acc | EUR | 13.42 | – | 13.43 |
| E1 (EUR)-Acc | EUR | 14.22 | – | 14.23 |
| E (EUR)-Acc | EUR | 13.02 | – | 13.02 |
| S-Acc | USD | 17.34 | – | 17.35 |
| S (GBP)-Acc | GBP | 15.15 | – | 15.16 |
| Z-Acc | USD | 14.18 | – | 14.19 |
| Z (CHF Hgd)-Acc | CHF | 16.22 | – | 16.23 |
| Z (EUR)-Acc | EUR | 15.48 | – | 15.49 |
| Z (EUR Hgd)-Acc | EUR | 13.48 | – | 13.48 |
| Z (GBP)-Acc | GBP | 15.10 | – | 15.11 |
| FA (EUR)-Acc | EUR | 12.07 | – | 12.08 |
| FA (EUR)-AD | EUR | 12.07 | – | 12.08 |
| FA-Acc | USD | 12.37 | – | 12.38 |
| Invesco Belt and Road Debt Fund (USD) | | | | |
| A-AD | USD | 7.40 | 7.38 | – |
| A (EUR Hgd)-AD | EUR | 6.81 | 6.80 | – |
| A-MD | USD | 7.39 | 7.37 | – |
| A (EUR Hgd)-MD | EUR | 6.64 | 6.62 | – |
| A-Acc | USD | 9.78 | 9.76 | – |
| A (CHF Hgd)-Acc | CHF | 8.41 | 8.39 | – |
| A (CZK Hgd)-Acc | CZK | 256.95 | 256.32 | – |
| A (EUR)-Acc | EUR | 8.84 | 8.82 | – |
| A (EUR Hgd)-Acc | EUR | 8.75 | 8.73 | – |
| A (SEK Hgd)-Acc | SEK | 85.98 | 85.78 | – |
| C-Acc | USD | 10.05 | 10.03 | – |
| C (EUR)-Acc | EUR | 10.60 | 10.57 | – |
| C (EUR Hgd)-Acc | EUR | 8.99 | 8.97 | – |
| E-Acc | USD | 8.49 | 8.47 | – |
| E (EUR Hgd)-Acc | EUR | 8.52 | 8.50 | – |
| I-MD | USD | 7.71 | 7.69 | – |
| R-MD | USD | 7.39 | 7.37 | – |
| R (EUR Hgd)-Acc | EUR | 8.43 | 8.41 | – |
| S-Acc | USD | 9.78 | 9.75 | – |
| S (EUR Hgd)-Acc | EUR | 7.78 | 7.76 | – |
| Z-Gross-QD | USD | 7.19 | 7.17 | – |
| Z-Acc | USD | 10.12 | 10.10 | – |
| Z (CHF Hgd)-Acc | CHF | 8.70 | 8.68 | – |
| Z (EUR)-Acc | EUR | 9.78 | 9.75 | – |
| Z (EUR Hgd)-Acc | EUR | 9.04 | 9.02 | – |
| Z (GBP Hgd)-Acc | GBP | 9.07 | 9.05 | – |
| Invesco Pan European High Income Fund (EUR) | | | | |
| A-AD | EUR | 13.53 | 13.49 | – |
| A-MD1 | EUR | 7.89 | 7.87 | – |
| A (AUD Hgd)-MD1 | AUD | 8.13 | 8.11 | – |
| A (CAD Hgd)-MD1 | CAD | 8.59 | 8.56 | – |
| A (HKD Hgd)-MD1 | HKD | 83.43 | 83.18 | – |
| A (NZD Hgd)-MD1 | NZD | 8.32 | 8.30 | – |
| A (USD Hgd)-MD1 | USD | 9.11 | 9.08 | – |
| A-QD | EUR | 13.74 | 13.70 | – |
| A-Gross-QD | EUR | 8.67 | 8.64 | – |
| A-Acc | EUR | 24.48 | 24.40 | – |
| A (CHF Hgd)-Acc | CHF | 12.13 | 12.09 | – |
| A (CZK Hgd)-Acc | CZK | 374.68 | 373.54 | – |
| A (USD Hgd)-Acc | USD | 15.09 | 15.04 | – |
| B-Acc | EUR | 11.78 | 11.75 | – |
| C (CHF Hgd)-Gross-AD | CHF | 8.93 | 8.90 | – |
| C-Gross-QD | EUR | 8.70 | 8.67 | – |
| C-Acc | EUR | 26.59 | 26.51 | – |
| C (CHF Hgd)-Acc | CHF | 12.13 | 12.09 | – |
| C (USD Hgd)-Acc | USD | 15.00 | 14.95 | – |
| E-Acc | EUR | 22.34 | 22.28 | – |
| I-MD | EUR | 10.55 | 10.51 | – |
| I-Acc | EUR | 11.00 | 10.97 | – |
| R-Acc | EUR | 16.41 | 16.36 | – |

Notes to the Financial Statements (continued)

16. Swing Pricing Policy (continued)

| | Ccy | Mid | Bid | Ask |
|--|-----|-------|-------|-----|
| Invesco Pan European High Income Fund (EUR) (continued) | | | | |
| R (USD Hgd)-Acc | USD | 12.26 | 12.22 | – |
| S-Acc | EUR | 11.74 | 11.70 | – |
| Z-AD | EUR | 11.62 | 11.58 | – |
| Z (GBP Hgd)-AD | GBP | 11.85 | 11.81 | – |
| Z-QD | EUR | 9.41 | 9.38 | – |
| Z-Acc | EUR | 11.85 | 11.81 | – |
| Z (USD Hgd)-Acc | USD | 15.18 | 15.13 | – |
| Invesco Global Targeted Returns Fund (EUR) | | | | |
| A-AD | EUR | 9.74 | 9.71 | – |
| A-Acc | EUR | 10.46 | 10.43 | – |
| A (CHF Hgd)-Acc | CHF | 9.68 | 9.65 | – |
| A (GBP Hgd)-Acc | GBP | 10.83 | 10.80 | – |
| A (SEK Hgd)-Acc | SEK | 96.86 | 96.58 | – |
| A (USD Hgd)-Acc | USD | 12.11 | 12.07 | – |
| B-Acc | EUR | 9.11 | 9.09 | – |
| C-Acc | EUR | 10.96 | 10.93 | – |
| C (CHF Hgd)-Acc | CHF | 9.20 | 9.18 | – |
| C (GBP Hgd)-Acc | GBP | 11.35 | 11.32 | – |
| C (USD Hgd)-Acc | USD | 12.08 | 12.04 | – |
| E-Acc | EUR | 9.87 | 9.84 | – |
| I (CAD Hgd)-AD | CAD | 10.04 | 10.01 | – |
| R-Acc | EUR | 9.77 | 9.75 | – |
| R (USD Hgd)-Acc | USD | 9.89 | 9.86 | – |
| S-Acc | EUR | 10.09 | 10.06 | – |
| S (USD Hgd)-Acc | USD | 11.68 | 11.65 | – |
| Z-AD | EUR | 8.76 | 8.73 | – |
| Z-Acc | EUR | 11.16 | 11.13 | – |
| Z (CHF Hgd)-Acc | CHF | 9.31 | 9.28 | – |
| Z (GBP Hgd)-Acc | GBP | 10.85 | 10.81 | – |
| Z (USD Hgd)-Acc | USD | 11.60 | 11.57 | – |

17. Changes in Investments

A list, specifying for each investment the total purchases and sales which occurred during the year under review, may be obtained, upon request and free of charge, at the Registered Office and the Hong Kong Representative Office of the Fund.

18. Securities Lending

The SICAV, on behalf of each Sub-Fund (if specified in Appendix A of the Prospectus) and in furtherance of efficient portfolio management, may enter into securities lending for the purposes of efficient portfolio management in accordance with the provisions of the UCITS Regulations. The securities lending agent appointed pursuant to the Securities Lending Authorisation Deed is The Bank of New York Mellon SA/NV.

At 29 February 2024, there was securities lending on the sub-funds listed in the tables below. The tables below show the securities lending income earned. This securities lending income earned is net of the lending agent fee. Further details on the securities lending are disclosed in the Securities Financing Transactions Appendix.

As per the Securities Lending Authorisation Deed, The Bank of New York Mellon SA/NV is authorised and directed to invest and re-invest all or substantially all of the collateral received in any approved investment. All approved investments shall be for the account and risk of the lender. To the extent any loss arising out of approved investments results in a deficiency in the amount of collateral available to return to a borrower, the lender agrees to pay The Bank of New York Mellon SA/NV on demand cash in amount equal to such deficiency. As at 29 February 2024, there was no collateral re-invested.

| Sub-Fund | Base Currency | Gross Earnings | Direct Costs (Paid to The Bank of New York Mellon SA/NV (10%)) | Indirect Cost (Tax) | Net Earnings to Fund |
|--|------------------|-------------------|--|------------------------|-------------------------|
| Invesco Developed Small and Mid-Cap Equity Fund | USD | 29,168 | 2,917 | – | 26,251 |
| Invesco Emerging Markets Equity Fund | USD | 1,901 | 190 | – | 1,711 |
| Invesco Emerging Markets Select Equity Fund ³ | USD | 426 | 43 | – | 383 |
| Invesco Global Equity Income Fund | USD | 64,368 | 6,437 | 3,144 | 54,787 |
| Invesco Global Equity Income Advantage Fund | USD | 932 | 93 | – | 839 |
| Invesco Global Small Cap Equity Fund | USD | 123,951 | 12,395 | 8 | 111,548 |
| Invesco Sustainable Global Structured Equity Fund | USD | 44,107 | 4,411 | 8,246 | 31,450 |
| Invesco Sustainable US Structured Equity Fund | USD | 635 | 64 | 180 | 391 |
| Invesco US Value Equity Fund | USD | 8,561 | 856 | 48 | 7,657 |
| Invesco Continental European Equity Fund | EUR | 2,689 | 269 | – | 2,420 |
| Invesco Continental European Small Cap Equity Fund | EUR | 87,840 | 8,784 | 2,511 | 76,545 |
| Invesco Euro Equity Fund | EUR | 146,774 | 14,677 | – | 132,097 |
| Invesco Pan European Equity Fund | EUR | 97,698 | 9,770 | – | 87,928 |
| Invesco Pan European Equity Income Fund | EUR | 7,074 | 707 | – | 6,367 |
| Invesco Pan European Focus Equity Fund | EUR | 3,696 | 370 | – | 3,326 |
| Invesco Pan European Small Cap Equity Fund | EUR | 17,268 | 1,727 | – | 15,541 |

Notes to the Financial Statements (continued)

18. Securities Lending (continued)

| Sub-Fund | Base Currency | Gross Earnings | Direct Costs (Paid to The Bank of New York Mellon SA/NV) (10%) | Indirect Cost (Tax) | Net Earnings to Fund |
|---|------------------|-------------------|--|------------------------|-------------------------|
| Invesco Sustainable Eurozone Equity Fund ¹ | EUR | – | – | – | – |
| Invesco Sustainable Pan European Structured Equity Fund | EUR | 463,942 | 46,394 | 24,593 | 392,955 |
| Invesco UK Equity Fund | GBP | 6,659 | 666 | 1,419 | 4,574 |
| Invesco Japanese Equity Advantage Fund | JPY | 89,108,340 | 8,910,834 | 930,286 | 79,267,220 |
| Invesco Nippon Small/Mid Cap Equity Fund | JPY | 32,682,958 | 3,268,296 | 433,485 | 28,981,177 |
| Invesco Responsible Japanese Equity Value Discovery Fund | JPY | 4,078,034 | 407,803 | – | 3,670,231 |
| Invesco ASEAN Equity Fund | USD | 6,470 | 647 | – | 5,823 |
| Invesco Asia Consumer Demand Fund | USD | 52,914 | 5,291 | 1 | 47,622 |
| Invesco Asia Opportunities Equity Fund | USD | 12,138 | 1,214 | – | 10,924 |
| Invesco Asian Equity Fund | USD | 48,920 | 4,892 | 1,533 | 42,495 |
| Invesco China Focus Equity Fund | USD | 47,066 | 4,707 | 492 | 41,867 |
| Invesco China Health Care Equity Fund | CNH | 114,458 | 11,446 | – | 103,012 |
| Invesco Greater China Equity Fund | USD | 37,060 | 3,706 | – | 33,354 |
| Invesco Emerging Markets Ex-China Fund (formerly Invesco Pacific Equity Fund) ² | USD | 15,114 | 1,511 | – | 13,603 |
| Invesco Energy Transition Fund | USD | 707 | 71 | 322 | 314 |
| Invesco Global Consumer Trends Fund | USD | 279,695 | 27,970 | 44,338 | 207,387 |
| Invesco Global Health Care Innovation Fund | USD | 12,278 | 1,228 | – | 11,050 |
| Invesco Global Income Real Estate Securities Fund | USD | 15,857 | 1,586 | 76 | 14,195 |
| Invesco Global Thematic Innovation Equity Fund ³ | USD | 14,927 | 1,493 | 302 | 13,132 |
| Invesco Gold & Special Minerals Fund | USD | 249,899 | 24,990 | 4,263 | 220,646 |
| Invesco Metaverse and AI Fund | USD | 483 | 48 | – | 435 |
| Invesco Responsible Global Real Assets Fund | USD | 6,961 | 696 | 327 | 5,938 |
| Invesco Social Progress Fund | EUR | 159 | 16 | 50 | 93 |
| Invesco Asian Flexible Bond Fund | USD | 48,522 | 4,852 | – | 43,670 |
| Invesco Asian Investment Grade Bond Fund | USD | 2,860 | 286 | 1 | 2,573 |
| Invesco Belt and Road Debt Fund | USD | 488,718 | 48,872 | – | 439,846 |
| Invesco Bond Fund | USD | 28,152 | 2,815 | 132 | 25,205 |
| Invesco Emerging Markets Bond Fund | USD | 33,591 | 3,359 | 11 | 30,221 |
| Invesco Emerging Market Corporate Bond Fund | USD | 45,673 | 4,567 | 247 | 40,859 |
| Invesco Emerging Market Flexible Bond Fund | USD | 1,531 | 153 | – | 1,378 |
| Invesco Emerging Markets Local Debt Fund | USD | 126,403 | 12,640 | 84 | 113,679 |
| Invesco Environmental Climate Opportunities Bond Fund | USD | 19,507 | 1,951 | 1,053 | 16,503 |
| Invesco Euro Bond Fund | EUR | 147,353 | 14,735 | 24 | 132,594 |
| Invesco Euro Corporate Bond Fund | EUR | 744,080 | 74,408 | 8,638 | 661,034 |
| Invesco Euro Short Term Bond Fund | EUR | 158,520 | 15,852 | – | 142,668 |
| Invesco Global Flexible Bond Fund | USD | 15,952 | 1,595 | – | 14,357 |
| Invesco Global High Yield Short Term Bond Fund | USD | 323 | 32 | – | 291 |
| Invesco Global Investment Grade Corporate Bond Fund | USD | 463,359 | 46,336 | 4,650 | 412,373 |
| Invesco Global Total Return (EUR) Bond Fund | EUR | 320,521 | 32,052 | 15,226 | 273,243 |
| Invesco Net Zero Global Investment Grade Corporate Bond Fund | USD | 132 | 13 | 29 | 148 |
| Invesco Real Return (EUR) Bond Fund | EUR | 3,883 | 388 | – | 3,495 |
| Invesco Sterling Bond Fund | GBP | 47,412 | 4,741 | – | 42,671 |
| Invesco Sustainable China Bond Fund | USD | 6,853 | 685 | 5 | 6,163 |
| Invesco Sustainable Global High Income Fund | USD | 66,963 | 6,696 | 2,589 | 57,678 |
| Invesco Sustainable Multi-Sector Credit Fund | EUR | 11,235 | 1,123 | 89 | 10,023 |
| Invesco UK Investment Grade Bond Fund | GBP | 4,079 | 408 | – | 3,671 |
| Invesco US High Yield Bond Fund | USD | 64 | 6 | – | 58 |
| Invesco US Investment Grade Corporate Bond Fund | USD | 2,503 | 250 | 226 | 2,027 |
| Invesco Asia Asset Allocation Fund | USD | 28,460 | 2,846 | 169 | 25,445 |
| Invesco Global Income Fund | EUR | 127,693 | 12,769 | 2,569 | 112,355 |
| Invesco Pan European High Income Fund | EUR | 2,706,422 | 270,642 | 18,952 | 2,416,828 |
| Invesco Sustainable Allocation Fund | EUR | 191 | 19 | – | 172 |
| Invesco Balanced-Risk Allocation Fund | EUR | 261,022 | 26,102 | – | 234,920 |
| Invesco Balanced-Risk Allocation 12% Fund (formerly Invesco Macro Allocation Strategy Fund) ² | EUR | 1,813 | 181 | – | 1,632 |
| Invesco Balanced-Risk Select Fund | EUR | 45,168 | 4,517 | – | 40,651 |
| Invesco Global Targeted Returns Fund ³ | EUR | 21,972 | 2,197 | 154 | 19,621 |
| Invesco Global Targeted Returns Select Fund | EUR | 1,984 | 198 | 32 | 1,754 |
| Invesco Fixed Maturity Global Debt 2024 Fund ³ | USD | 16,547 | 1,655 | 443 | 14,449 |

Total net earnings are included in caption "Securities Lending Income" in the Statement of Operations and Changes in Net Assets.

¹ Effective 29 March 2023, Invesco Sustainable Eurozone Equity Fund was launched.

² Effective 8 August 2023, Invesco Macro Allocation Strategy Fund was repositioned and renamed to Invesco Balanced-Risk Allocation 12% Fund.
Effective 18 January 2024, Invesco Metaverse Fund was renamed to Invesco Metaverse and AI Fund.

³ Effective 30 June 2023, Invesco Fixed Maturity Global Debt 2024 Fund was put into liquidation.
Effective 8 August 2023, Invesco Emerging Markets Select Equity Fund was put into liquidation.
Effective 9 October 2023, Invesco Global Thematic Innovation Equity Fund was put into liquidation.
Effective 30 October 2023, Invesco Global Targeted Returns Select Fund was put into liquidation.

Notes to the Financial Statements (continued)

18. Securities Lending (continued)

The value of securities on loan by counterparty and the value and type of collateral held by the SICAV in respect of those securities as at 29 February 2024, are detailed as follows:

| Sub-Fund | Counterparty | Country of Incorporation | Collateral Type | Aggregate value of securities on loan at 29 February 2024 | Aggregate value of collateral held at 29 February 2024 | Value of collateral as % of securities on loan at 29 February 2024 |
|--|----------------------------------|--------------------------|---|---|--|--|
| Invesco Developed Small and Mid-Cap Equity Fund | | | | USD | USD | % |
| | Barclays Bank PLC | United Kingdom | Government Debt & Supranationals (TriParty) | 2,261,337 | 2,388,289 | 105.61% |
| | Goldman Sachs International | United States of America | G10 Debt (TriParty) | 2,027,725 | 2,132,327 | 105.16% |
| | UBS AG | Switzerland | Government Debt & Supranationals (TriParty) | 1,716,824 | 1,810,784 | 105.47% |
| | BNP Paribas Arbitrage | Netherlands | G10 Debt (TriParty) | 641,544 | 674,393 | 105.12% |
| | Barclays Capital Securities Ltd. | United Kingdom | G10 Debt (TriParty) | 639,514 | 672,146 | 105.10% |
| | UBS AG | Switzerland | G10 Debt (TriParty) | 502,049 | 538,500 | 107.26% |
| | Merrill Lynch International | United Kingdom | G10 Debt (TriParty) | 492,904 | 517,684 | 105.03% |
| | BNP Paribas Arbitrage | Netherlands | U.S. Government Debt (Bilateral) | 449,256 | 473,171 | 105.32% |
| | Goldman Sachs International | United States of America | Government Debt & Supranationals (TriParty) | 234,967 | 246,723 | 105.00% |
| | JP Morgan Securities Plc. | United States of America | G10 Debt (TriParty) | 86,890 | 92,929 | 106.95% |
| | | | | 9,053,010 | 9,546,946 | 105.46% |
| Invesco Emerging Markets Equity Fund | | | | USD | USD | % |
| | Merrill Lynch International | United Kingdom | G10 Debt (TriParty) | 46,809 | 49,162 | 105.03% |
| | | | | 46,809 | 49,162 | 105.03% |
| Invesco Global Equity Income Fund | | | | USD | USD | % |
| | Merrill Lynch International | United Kingdom | G10 Debt (TriParty) | 4,356,455 | 4,575,470 | 105.03% |
| | | | | 4,356,455 | 4,575,470 | 105.03% |
| Invesco Global Small Cap Equity Fund | | | | USD | USD | % |
| | Barclays Bank PLC | United Kingdom | Government Debt & Supranationals (TriParty) | 8,638,531 | 9,125,017 | 105.63% |
| | Barclays Capital Securities Ltd. | United Kingdom | G10 Debt (TriParty) | 2,139,732 | 2,248,913 | 105.10% |
| | Merrill Lynch International | United Kingdom | G10 Debt (TriParty) | 1,914,884 | 2,011,152 | 105.03% |
| | BNP Paribas Arbitrage | Netherlands | G10 Debt (TriParty) | 1,614,602 | 1,697,273 | 105.12% |
| | UBS AG | Switzerland | G10 Debt (TriParty) | 1,183,195 | 1,269,101 | 107.26% |
| | BNP Paribas Arbitrage | Netherlands | U.S. Government Debt (Bilateral) | 795,457 | 837,802 | 105.32% |
| | UBS AG | Switzerland | Government Debt & Supranationals (TriParty) | 581,434 | 613,256 | 105.47% |
| | Skandinaviska Enskilda Banken AB | Sweden | Government Debt & Supranationals (TriParty) | 395,999 | 416,944 | 105.29% |
| | JP Morgan Securities Plc. | United States of America | G10 Debt (TriParty) | 336,598 | 359,993 | 106.95% |

Notes to the Financial Statements (continued)

18. Securities Lending (continued)

| Sub-Fund | Counterparty | Country of Incorporation | Collateral Type | Aggregate value of securities on loan at 29 February 2024 | Aggregate value of collateral held at 29 February 2024 | Value of collateral as % of securities on loan at 29 February 2024 |
|---|----------------------------------|--------------------------|---|---|--|--|
| Invesco Global Small Cap Equity Fund (continued) | | | | USD | USD | % |
| | Citigroup Global Markets Limited | United Kingdom | G10 Debt (TriParty) | 224,477 | 237,543 | 105.82% |
| | HSBC Bank plc | United Kingdom | G10 Debt (TriParty) | 194,484 | 205,895 | 105.87% |
| | HSBC Bank plc | United Kingdom | Government Debt & Supranationals (TriParty) | 102,713 | 113,559 | 110.56% |
| | | | | 18,122,106 | 19,136,448 | 105.60% |
| Invesco Sustainable US Structured Equity Fund | | | | USD | USD | % |
| | BofAML Securities, Inc. | United States of America | U.S. Government Debt (Bilateral) | 262,780 | 268,075 | 102.01% |
| | | | | 262,780 | 268,075 | 102.01% |
| Invesco US Value Equity Fund | | | | USD | USD | % |
| | UBS AG | Switzerland | Equity Indices (TriParty) | 1,609,963 | 1,797,264 | 111.63% |
| | HSBC Bank plc | United Kingdom | G10 Debt (TriParty) | 67,649 | 71,618 | 105.87% |
| | | | | 1,677,612 | 1,868,882 | 111.40% |
| Invesco Continental European Small Cap Equity Fund | | | | EUR | EUR | % |
| | JP Morgan Securities Plc. | United States of America | G10 Debt (TriParty) | 6,550,106 | 7,005,368 | 106.95% |
| | BNP Paribas Arbitrage | Netherlands | G10 Debt (TriParty) | 4,274,895 | 4,493,778 | 105.12% |
| | Barclays Capital Securities Ltd. | United Kingdom | G10 Debt (TriParty) | 2,978,566 | 3,130,549 | 105.10% |
| | Skandinaviska Enskilda Banken AB | Sweden | Government Debt & Supranationals (TriParty) | 1,745,488 | 1,837,808 | 105.29% |
| | BNP Paribas Arbitrage | Netherlands | U.S. Government Debt (Bilateral) | 1,563,064 | 1,646,272 | 105.32% |
| | Merrill Lynch International | United Kingdom | G10 Debt (TriParty) | 1,514,181 | 1,590,304 | 105.03% |
| | Goldman Sachs International | United States of America | G10 Debt (TriParty) | 1,238,689 | 1,302,587 | 105.16% |
| | Citigroup Global Markets Limited | United Kingdom | Government Debt & Supranationals (TriParty) | 1,169,916 | 1,230,553 | 105.18% |
| | Goldman Sachs International | United States of America | Government Debt & Supranationals (TriParty) | 639,927 | 671,942 | 105.00% |
| | Barclays Bank PLC | United Kingdom | Government Debt & Supranationals (TriParty) | 230,448 | 251,469 | 109.12% |
| | HSBC Bank plc | United Kingdom | G10 Debt (TriParty) | 219,052 | 231,905 | 105.87% |
| | Skandinaviska Enskilda Banken AB | Sweden | G10 Debt (TriParty) | 186,150 | 197,114 | 105.89% |
| | UBS AG | Switzerland | Government Debt & Supranationals (TriParty) | 97,613 | 102,956 | 105.47% |
| | HSBC Bank plc | United Kingdom | Government Debt & Supranationals (TriParty) | 57,069 | 63,096 | 110.56% |
| | | | | 22,465,163 | 23,755,701 | 105.74% |
| Invesco Euro Equity Fund | | | | EUR | EUR | % |
| | Natixis | French | G10 Debt (TriParty) | 10,936,446 | 11,484,098 | 105.01% |
| | JP Morgan Securities Plc. | United States of America | G10 Debt (TriParty) | 5,473,688 | 5,854,133 | 106.95% |
| | Goldman Sachs International | United States of America | G10 Debt (TriParty) | 1,828,231 | 1,922,540 | 105.16% |
| | HSBC Bank plc | United Kingdom | G10 Debt (TriParty) | 1,629,961 | 1,725,594 | 105.87% |

Notes to the Financial Statements (continued)

18. Securities Lending (continued)

| Sub-Fund | Counterparty | Country of Incorporation | Collateral Type | Aggregate value of securities on loan at 29 February 2024 | Aggregate value of collateral held at 29 February 2024 | Value of collateral as % of securities on loan at 29 February 2024 |
|--|----------------------------------|--------------------------|---|---|--|--|
| Invesco Euro Equity Fund (continued) | | | | EUR | EUR | % |
| | BNP Paribas Arbitrage | Netherlands | G10 Debt (TriParty) | 1,613,728 | 1,696,355 | 105.12% |
| | Goldman Sachs International | United States of America | Government Debt & Supranationals (TriParty) | 1,203,197 | 1,263,393 | 105.00% |
| | BNP Paribas Arbitrage | Netherlands | U.S. Government Debt (Bilateral) | 1,133,529 | 1,193,870 | 105.32% |
| | Merrill Lynch International | United Kingdom | G10 Debt (TriParty) | 413,546 | 434,336 | 105.03% |
| | | | | 24,232,325 | 25,574,320 | 105.54% |
| Invesco Pan European Equity Fund | | | | EUR | EUR | % |
| | BNP Paribas Arbitrage | Netherlands | G10 Debt (TriParty) | 29,556,353 | 31,069,700 | 105.12% |
| | Merrill Lynch International | United Kingdom | Government Debt & Supranationals (TriParty) | 21,210,594 | 22,448,813 | 105.84% |
| | Natixis | French | G10 Debt (TriParty) | 17,258,620 | 18,122,861 | 105.01% |
| | Citigroup Global Markets Limited | United Kingdom | G10 Debt (TriParty) | 10,680,412 | 11,302,037 | 105.82% |
| | UBS AG | Switzerland | Government Debt & Supranationals (TriParty) | 5,377,471 | 5,671,775 | 105.47% |
| | Goldman Sachs International | United States of America | G10 Debt (TriParty) | 2,053,547 | 2,159,481 | 105.16% |
| | JP Morgan Securities Plc. | United States of America | G10 Debt (TriParty) | 1,890,592 | 2,021,997 | 106.95% |
| | Barclays Bank PLC | United Kingdom | Government Debt & Supranationals (TriParty) | 1,262,806 | 1,377,995 | 109.12% |
| | Goldman Sachs International | United States of America | Government Debt & Supranationals (TriParty) | 794,454 | 834,202 | 105.00% |
| | Merrill Lynch International | United Kingdom | G10 Debt (TriParty) | 531,783 | 558,518 | 105.03% |
| | HSBC Bank plc | United Kingdom | G10 Debt (TriParty) | 102,009 | 107,994 | 105.87% |
| | | | | 90,718,641 | 95,675,373 | 105.46% |
| Invesco Pan European Equity Income Fund | | | | EUR | EUR | % |
| | HSBC Bank plc | United Kingdom | G10 Debt (TriParty) | 1,324,464 | 1,402,173 | 105.87% |
| | Goldman Sachs International | United States of America | Government Debt & Supranationals (TriParty) | 1,097,314 | 1,152,214 | 105.00% |
| | BNP Paribas Arbitrage | Netherlands | U.S. Government Debt (Bilateral) | 179,478 | 189,033 | 105.32% |
| | JP Morgan Securities Plc. | United States of America | G10 Debt (TriParty) | 106,557 | 113,963 | 106.95% |
| | Citigroup Global Markets Limited | United Kingdom | G10 Debt (TriParty) | 78,306 | 82,864 | 105.82% |
| | BNP Paribas Arbitrage | Netherlands | G10 Debt (TriParty) | 40,252 | 42,313 | 105.12% |
| | | | | 2,826,371 | 2,982,560 | 105.53% |
| Invesco Pan European Focus Equity Fund | | | | EUR | EUR | % |
| | Goldman Sachs International | United States of America | Government Debt & Supranationals (TriParty) | 1,176,575 | 1,235,439 | 105.00% |
| | JP Morgan Securities Plc. | United States of America | G10 Debt (TriParty) | 841,013 | 899,468 | 106.95% |

Notes to the Financial Statements (continued)

18. Securities Lending (continued)

| Sub-Fund | Counterparty | Country of Incorporation | Collateral Type | Aggregate value of securities on loan at 29 February 2024 | Aggregate value of collateral held at 29 February 2024 | Value of collateral as % of securities on loan at 29 February 2024 |
|--|----------------------------------|--------------------------|---|---|--|--|
| Invesco Pan European Focus Equity Fund (continued) | | | | EUR | EUR | % |
| | Merrill Lynch International | United Kingdom | Government Debt & Supranationals (TriParty) | 721,593 | 763,718 | 105.84% |
| | Goldman Sachs International | United States of America | G10 Debt (TriParty) | 517,918 | 544,635 | 105.16% |
| | Citigroup Global Markets Limited | United Kingdom | G10 Debt (TriParty) | 186,608 | 197,469 | 105.82% |
| | | | | 3,443,707 | 3,640,728 | 105.72% |
| Invesco Pan European Small Cap Equity Fund | | | | EUR | EUR | % |
| | Goldman Sachs International | United States of America | G10 Debt (TriParty) | 2,503,525 | 2,632,671 | 105.16% |
| | Barclays Capital Securities Ltd. | United Kingdom | G10 Debt (TriParty) | 1,826,853 | 1,920,069 | 105.10% |
| | Merrill Lynch International | United Kingdom | G10 Debt (TriParty) | 1,315,601 | 1,381,740 | 105.03% |
| | UBS AG | Switzerland | Government Debt & Supranationals (TriParty) | 869,455 | 917,039 | 105.47% |
| | BNP Paribas Arbitrage | Netherlands | U.S. Government Debt (Bilateral) | 785,048 | 826,839 | 105.32% |
| | BNP Paribas Arbitrage | Netherlands | G10 Debt (TriParty) | 776,267 | 816,014 | 105.12% |
| | UBS AG | Switzerland | G10 Debt (TriParty) | 97,613 | 104,701 | 107.26% |
| | Merrill Lynch International | United Kingdom | Government Debt & Supranationals (TriParty) | 65,359 | 69,175 | 105.84% |
| | JP Morgan Securities Plc. | United States of America | G10 Debt (TriParty) | 21,371 | 22,856 | 106.95% |
| | Barclays Bank PLC | United Kingdom | Government Debt & Supranationals (TriParty) | 16,242 | 17,724 | 109.12% |
| | HSBC Bank plc | United Kingdom | Government Debt & Supranationals (TriParty) | 4,549 | 5,029 | 110.55% |
| | | | | 8,281,883 | 8,713,857 | 105.22% |
| Invesco Sustainable Pan European Structured Equity Fund | | | | EUR | EUR | % |
| | BNP Paribas Arbitrage | Netherlands | U.S. Government Debt (Bilateral) | 2,386,258 | 2,513,287 | 105.32% |
| | HSBC Bank plc | United Kingdom | U.S. Government Debt (Bilateral) | 1,066,222 | 1,285,769 | 120.59% |
| | | | | 3,452,480 | 3,799,056 | 110.04% |
| Invesco Japanese Equity Advantage Fund | | | | JPY | JPY | % |
| | JP Morgan Securities Plc. | United States of America | G10 Debt (TriParty) | 1,919,949,333 | 2,053,394,338 | 106.95% |
| | UBS AG | Switzerland | G10 Debt (TriParty) | 1,083,528,116 | 1,162,198,176 | 107.26% |
| | Goldman Sachs & Company | United States of America | U.S. Government Debt (Bilateral) | 544,788,555 | 576,969,164 | 105.91% |
| | BNP Paribas Arbitrage | Netherlands | G10 Debt (TriParty) | 372,426,588 | 391,495,496 | 105.12% |
| | Merrill Lynch International | United Kingdom | G10 Debt (TriParty) | 110,713,287 | 116,279,195 | 105.03% |
| | Barclays Capital Securities Ltd. | United Kingdom | G10 Debt (TriParty) | 108,584,471 | 114,125,032 | 105.10% |
| | Citigroup Global Markets Limited | United Kingdom | G10 Debt (TriParty) | 40,342,371 | 42,690,457 | 105.82% |
| | | | | 4,180,332,720 | 4,457,151,857 | 106.62% |

Notes to the Financial Statements (continued)

18. Securities Lending (continued)

| Sub-Fund | Counterparty | Country of Incorporation | Collateral Type | Aggregate value of securities on loan at 29 February 2024 | Aggregate value of collateral held at 29 February 2024 | Value of collateral as % of securities on loan at 29 February 2024 |
|---|--|--------------------------|---|---|--|--|
| Invesco Nippon Small/Mid Cap Equity Fund | | | | JPY | JPY | % |
| | JP Morgan Securities Plc. | United States of America | G10 Debt (TriParty) | 239,869,614 | 256,541,541 | 106.95% |
| | Jefferies LLC | United States of America | U.S. Government Debt (Bilateral) | 91,192,340 | 97,252,882 | 106.65% |
| | UBS AG | Switzerland | G10 Debt (TriParty) | 76,209,638 | 81,743,000 | 107.26% |
| | Merrill Lynch International | United Kingdom | G10 Debt (TriParty) | 61,665,327 | 64,765,414 | 105.03% |
| | Morgan Stanley & Co. International PLC | United Kingdom | G10 Debt (TriParty) | 31,024,713 | 33,923,976 | 109.35% |
| | BNP Paribas Arbitrage | Netherlands | G10 Debt (TriParty) | 29,416,178 | 30,922,426 | 105.12% |
| | | | | 529,377,810 | 565,149,239 | 106.76% |
| Invesco Asia Consumer Demand Fund | | | | USD | USD | % |
| | BNP Paribas Arbitrage | Netherlands | G10 Debt (TriParty) | 1,375,824 | 1,446,269 | 105.12% |
| | Merrill Lynch International | United Kingdom | G10 Debt (TriParty) | 937,378 | 984,504 | 105.03% |
| | JP Morgan Securities Plc. | United States of America | G10 Debt (TriParty) | 158,250 | 169,249 | 106.95% |
| | UBS AG | Switzerland | G10 Debt (TriParty) | 129,350 | 138,742 | 107.26% |
| | | | | 2,600,802 | 2,738,764 | 105.30% |
| Invesco Asia Opportunities Equity Fund | | | | USD | USD | % |
| | Merrill Lynch International | United Kingdom | G10 Debt (TriParty) | 1,534,876 | 1,612,040 | 105.03% |
| | UBS AG | Switzerland | G10 Debt (TriParty) | 129,350 | 138,742 | 107.26% |
| | HSBC Bank plc | United Kingdom | G10 Debt (TriParty) | 86,233 | 91,293 | 105.87% |
| | | | | 1,750,459 | 1,842,075 | 105.23% |
| Invesco Asian Equity Fund | | | | USD | USD | % |
| | UBS AG | Switzerland | G10 Debt (TriParty) | 5,105,013 | 5,475,664 | 107.26% |
| | Merrill Lynch International | United Kingdom | G10 Debt (TriParty) | 2,857,353 | 3,001,003 | 105.03% |
| | Goldman Sachs International | United States of America | G10 Debt (TriParty) | 976,195 | 1,026,553 | 105.16% |
| | Citigroup Global Markets Limited | United Kingdom | G10 Debt (TriParty) | 860,305 | 910,377 | 105.82% |
| | | | | 9,798,866 | 10,413,597 | 106.27% |
| Invesco China Focus Equity Fund | | | | USD | USD | % |
| | Barclays Bank PLC | United Kingdom | Government Debt & Supranationals (TriParty) | 1,350,290 | 1,426,096 | 105.61% |
| | Barclays Bank PLC | United Kingdom | U.S. Government Debt (Bilateral) | 943,622 | 962,721 | 102.02% |
| | Goldman Sachs International | United States of America | G10 Debt (TriParty) | 943,290 | 991,951 | 105.16% |
| | Merrill Lynch International | United Kingdom | G10 Debt (TriParty) | 813,673 | 854,579 | 105.03% |
| | Goldman Sachs International | United States of America | Government Debt & Supranationals (TriParty) | 648,605 | 681,055 | 105.00% |
| | UBS AG | Switzerland | G10 Debt (TriParty) | 366,825 | 393,459 | 107.26% |
| | BNP Paribas Arbitrage | Netherlands | G10 Debt (TriParty) | 313,966 | 330,042 | 105.12% |
| | JP Morgan Securities Plc. | United States of America | G10 Debt (TriParty) | 108,462 | 116,001 | 106.95% |
| | | | | 5,488,733 | 5,755,904 | 104.87% |

Notes to the Financial Statements (continued)

18. Securities Lending (continued)

| Sub-Fund | Counterparty | Country of Incorporation | Collateral Type | Aggregate value of securities on loan at 29 February 2024 | Aggregate value of collateral held at 29 February 2024 | Value of collateral as % of securities on loan at 29 February 2024 |
|--|--------------------------------------|--------------------------|--|---|--|--|
| Invesco China Health Care Equity Fund | | | | CNH | CNH | % |
| | Merrill Lynch International | United Kingdom | G10 Debt (TriParty) | 10,509,102 | 11,037,435 | 105.03% |
| | | | | 10,509,102 | 11,037,435 | 105.03% |
| Invesco Greater China Equity Fund | | | | USD | USD | % |
| | Barclays Bank PLC | United Kingdom | U.S. Government Debt (Bilateral) | 2,165,737 | 2,209,572 | 102.02% |
| | Citigroup Global Markets Limited | United Kingdom | G10 Debt (TriParty) | 656,121 | 694,309 | 105.82% |
| | Barclays Bank PLC | United Kingdom | Government Debt & Supranationals (TriParty) | 568,850 | 600,785 | 105.61% |
| | Merrill Lynch International | United Kingdom | G10 Debt (TriParty) | 504,944 | 530,329 | 105.03% |
| | Goldman Sachs International | United States of America | G10 Debt (TriParty) | 193,117 | 203,079 | 105.16% |
| | Goldman Sachs International | United States of America | Government Debt & Supranationals (TriParty) | 108,309 | 113,728 | 105.00% |
| | | | | 4,197,078 | 4,351,802 | 103.69% |
| Invesco Global Consumer Trends Fund | | | | USD | USD | % |
| | JP Morgan Securities Plc. | United States of America | G10 Debt (TriParty) | 21,032,324 | 22,494,163 | 106.95% |
| | Morgan Stanley & Co. LLC | United States of America | U.S. Government Debt (Bilateral) | 14,656,702 | 15,231,635 | 103.92% |
| | Barclays Bank PLC | United Kingdom | U.S. Government Debt (Bilateral) | 8,725,758 | 8,902,369 | 102.02% |
| | UBS AG | Switzerland | G10 Debt (TriParty) | 3,656,975 | 3,922,491 | 107.26% |
| | HSBC Bank plc | United Kingdom | G10 Debt (TriParty) | 1,793,566 | 1,898,799 | 105.87% |
| | Citigroup Global Markets Inc | United Kingdom | U.S. Government Debt (Bilateral) | 337,280 | 345,894 | 102.55% |
| | Merrill Lynch International | United Kingdom | G10 Debt (TriParty) | 271,440 | 285,086 | 105.03% |
| | | | | 50,474,045 | 53,080,437 | 105.16% |
| Invesco Global Health Care Innovation Fund | | | | USD | USD | % |
| | JP Morgan Securities Plc. | United States of America | Equity Indices (TriParty) | 4,514,957 | 5,075,959 | 112.43% |
| | Barclays Bank PLC | United Kingdom | Government Debt & Supranationals (TriParty) | 2,664,460 | 2,814,043 | 105.61% |
| | UBS AG | Switzerland | Equity Indices (TriParty) | 2,383,013 | 2,660,248 | 111.63% |
| | BNP Paribas Prime Brokerage Intl Ltd | | United States of America Equity Indices (TriParty) | 273,023 | 300,335 | 110.00% |
| | HSBC Bank plc | United Kingdom | Equity Indices (TriParty) | 240,100 | 264,938 | 110.34% |
| | Barclays Bank PLC | United Kingdom | U.S. Government Debt (Bilateral) | 156,620 | 159,790 | 102.02% |
| | | | | 10,232,173 | 11,275,313 | 110.19% |
| Invesco Global Income Real Estate Securities Fund | | | | USD | USD | % |
| | UBS AG | Switzerland | Government Debt & Supranationals (TriParty) | 1,094,072 | 1,153,949 | 105.47% |
| | JP Morgan Securities Plc. | United States of America | Government Debt & Supranationals (TriParty) | 553,568 | 672,938 | 121.56% |
| | UBS AG | Switzerland | G10 Debt (TriParty) | 402,217 | 431,420 | 107.26% |
| | Citigroup Global Markets Limited | United Kingdom | G10 Debt (TriParty) | 387,569 | 410,127 | 105.82% |

Notes to the Financial Statements (continued)

18. Securities Lending (continued)

| Sub-Fund | Counterparty | Country of Incorporation | Collateral Type | Aggregate value of securities on loan at 29 February 2024 | Aggregate value of collateral held at 29 February 2024 | Value of collateral as % of securities on loan at 29 February 2024 |
|--|--|--------------------------|---|---|--|--|
| Invesco Global Income Real Estate Securities Fund (continued) | | | | USD | USD | % |
| | Goldman Sachs International | United States of America | Government Debt & Supranationals (TriParty) | 231,477 | 243,057 | 105.00% |
| | Citigroup Global Markets Limited | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 222,218 | 232,790 | 104.76% |
| | Jefferies International Ltd | United States of America | Government Debt & Supranationals (Euroclear TriParty) | 203,525 | 207,696 | 102.05% |
| | | | | 3,094,646 | 3,351,977 | 108.32% |
| Invesco Gold & Special Minerals Fund | | | | USD | USD | % |
| | UBS AG | Switzerland | Government Debt & Supranationals (TriParty) | 1,919,739 | 2,024,805 | 105.47% |
| | HSBC Bank plc | United Kingdom | G10 Debt (TriParty) | 1,357,080 | 1,436,703 | 105.87% |
| | Merrill Lynch International | United Kingdom | G10 Debt (TriParty) | 1,050,502 | 1,103,315 | 105.03% |
| | Barclays Capital Securities Ltd. | United Kingdom | Government Debt & Supranationals (TriParty) | 394,613 | 426,520 | 108.09% |
| | Barclays Bank PLC | United Kingdom | Government Debt & Supranationals (TriParty) | 227,055 | 239,801 | 105.61% |
| | UBS AG | Switzerland | G10 Debt (TriParty) | 174,691 | 187,374 | 107.26% |
| | Barclays Capital Securities Ltd. | United Kingdom | G10 Debt (TriParty) | 158,973 | 167,085 | 105.10% |
| | Citigroup Global Markets Inc | United Kingdom | U.S. Government Debt (Bilateral) | 130,158 | 133,482 | 102.55% |
| | Goldman Sachs & Company | United States of America | U.S. Government Debt (Bilateral) | 73,790 | 78,148 | 105.91% |
| | | | | 5,486,601 | 5,797,233 | 105.66% |
| Invesco Responsible Global Real Assets Fund | | | | USD | USD | % |
| | UBS AG | Switzerland | Government Debt & Supranationals (TriParty) | 366,246 | 386,290 | 105.47% |
| | | | | 366,246 | 386,290 | 105.47% |
| Invesco Asian Flexible Bond Fund | | | | USD | USD | % |
| | Goldman Sachs International | United States of America | Government Debt & Supranationals (TriParty) | 805,627 | 845,933 | 105.00% |
| | BNP Paribas | France | Government Debt & Supranationals (Euroclear TriParty) | 716,982 | 752,660 | 104.98% |
| | UBS AG | Switzerland | Govt Debt-Supras | 259,440 | 275,628 | 106.24% |
| | Morgan Stanley & Co. International PLC | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 141,298 | 150,733 | 106.68% |
| | | | | 1,923,347 | 2,024,954 | 105.28% |
| Invesco Asian Investment Grade Bond Fund | | | | USD | USD | % |
| | Morgan Stanley & Co. International PLC | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 286,693 | 305,838 | 106.68% |
| | | | | 286,693 | 305,838 | 106.68% |

Notes to the Financial Statements (continued)

18. Securities Lending (continued)

| Sub-Fund | Counterparty | Country of Incorporation | Collateral Type | Aggregate value of securities on loan at 29 February 2024 | Aggregate value of collateral held at 29 February 2024 | Value of collateral as % of securities on loan at 29 February 2024 |
|--|--|--------------------------|---|---|--|--|
| Invesco Belt and Road Debt Fund | | | | USD | USD | % |
| | Goldman Sachs International | United States of America | Government Debt & Supranationals (TriParty) | 8,187,002 | 8,596,602 | 105.00% |
| | Citigroup Global Markets Limited | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 6,612,615 | 6,927,217 | 104.76% |
| | Jefferies International Ltd | United States of America | Government Debt & Supranationals (Euroclear TriParty) | 6,328,512 | 6,738,192 | 106.47% |
| | Morgan Stanley & Co. International PLC | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 6,007,325 | 6,408,482 | 106.68% |
| | Barclays Bank PLC | United Kingdom | Agencies and Supra-exp list (cross cur) | 5,376,569 | 5,650,365 | 105.09% |
| | Nomura International PLC | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 5,099,360 | 5,424,299 | 106.37% |
| | BNP Paribas | France | Government Debt & Supranationals (Euroclear TriParty) | 1,799,772 | 1,889,331 | 104.98% |
| | JP Morgan Securities Plc. | United States of America | Agencies and Supra-exp list (cross cur) | 937,700 | 982,459 | 104.77% |
| | Goldman Sachs International | United States of America | G10 Debt (TriParty) | 757,114 | 796,170 | 105.16% |
| | HSBC Bank plc | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 459,556 | 487,133 | 106.00% |
| | UBS AG | Switzerland | Govt Debt-Supras | 336,687 | 357,695 | 106.24% |
| | | | | 41,902,212 | 44,257,945 | 105.62% |
| Invesco Bond Fund | | | | USD | USD | % |
| | Citigroup Global Markets Limited | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 3,452,563 | 3,525,652 | 102.12% |
| | Merrill Lynch International | United Kingdom | UK Gilts (Euroclear TriParty) | 1,369,832 | 1,406,678 | 102.69% |
| | Goldman Sachs International | United States of America | Government Debt & Supranationals (TriParty) | 1,256,400 | 1,319,258 | 105.00% |
| | HSBC Bank plc | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 1,137,868 | 1,202,266 | 105.66% |
| | Merrill Lynch International | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 747,061 | 787,026 | 105.35% |
| | JP Morgan Securities Plc. | United States of America | Government Debt & Supranationals (Euroclear TriParty) | 504,498 | 516,300 | 102.34% |
| | Jefferies International Ltd | United States of America | Government Debt & Supranationals (Euroclear TriParty) | 482,050 | 503,487 | 104.45% |
| | BNP Paribas | France | Government Debt & Supranationals (Euroclear TriParty) | 389,804 | 403,155 | 103.43% |
| | Barclays Bank PLC | United Kingdom | OECD SovDebt-Supras Set 1 | 224,114 | 228,686 | 102.04% |
| | Barclays Bank PLC | United Kingdom | G10 minus Belgium (Euroclear TriParty) | 217,987 | 223,229 | 102.40% |
| | Citigroup Global Markets Inc | United Kingdom | U.S. Government Mortgages (TriParty) | 198,121 | 202,099 | 102.01% |
| | Barclays Bank PLC | United Kingdom | Agencies and Supra-exp list (cross cur) | 173,400 | 182,231 | 105.09% |
| | | | | 10,153,698 | 10,500,067 | 103.41% |

Notes to the Financial Statements (continued)

18. Securities Lending (continued)

| Sub-Fund | Counterparty | Country of Incorporation | Collateral Type | Aggregate value of securities on loan at 29 February 2024 | Aggregate value of collateral held at 29 February 2024 | Value of collateral as % of securities on loan at 29 February 2024 |
|--|--|--------------------------|---|---|--|--|
| Invesco Emerging Markets Bond Fund | | | | USD | USD | % |
| | Nomura International PLC | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 1,101,408 | 1,171,591 | 106.37% |
| | Jefferies International Ltd | United States of America | Government Debt & Supranationals (Euroclear TriParty) | 818,953 | 871,969 | 106.47% |
| | Goldman Sachs International | United States of America | Government Debt & Supranationals (TriParty) | 793,204 | 832,888 | 105.00% |
| | Morgan Stanley & Co. International PLC | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 766,545 | 817,734 | 106.68% |
| | UBS AG | Switzerland | Govt Debt-Supras | 497,953 | 529,024 | 106.24% |
| | JP Morgan Securities Plc. | United States of America | Government Debt & Supranationals (TriParty) | 480,535 | 584,157 | 121.56% |
| | JP Morgan Securities Plc. | United States of America | Government Debt & Supranationals (Euroclear TriParty) | 430,204 | 452,272 | 105.13% |
| | Barclays Bank PLC | United Kingdom | Agencies and Supra-exp list (cross cur) | 380,208 | 399,569 | 105.09% |
| | Goldman Sachs & Company | United States of America | U.S. Government Debt (Bilateral) | 196,096 | 201,162 | 102.58% |
| | BNP Paribas | France | Government Debt & Supranationals (Euroclear TriParty) | 189,006 | 198,411 | 104.98% |
| | Merrill Lynch International | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 185,225 | 195,134 | 105.35% |
| | | | | 5,839,337 | 6,253,911 | 107.10% |
| Invesco Emerging Market Corporate Bond Fund | | | | USD | USD | % |
| | Goldman Sachs International | United States of America | Government Debt & Supranationals (TriParty) | 1,274,026 | 1,337,766 | 105.00% |
| | Nomura International PLC | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 719,692 | 765,552 | 106.37% |
| | Morgan Stanley & Co. International PLC | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 620,390 | 661,818 | 106.68% |
| | HSBC Bank plc | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 597,620 | 633,482 | 106.00% |
| | Goldman Sachs & Company | United States of America | U.S. Government Debt (Bilateral) | 511,554 | 524,771 | 102.58% |
| | UBS AG | Switzerland | Govt Debt-Supras | 491,050 | 521,690 | 106.24% |
| | Barclays Bank PLC | United Kingdom | Agencies and Supra-exp list (cross cur) | 396,227 | 416,404 | 105.09% |
| | JP Morgan Securities Plc. | United States of America | Government Debt & Supranationals (TriParty) | 388,467 | 472,235 | 121.56% |
| | National Bank Financial Inc | Canada | U.S. Government Debt (Bilateral) | 275,433 | 286,401 | 103.98% |
| | BNP Paribas | France | Government Debt & Supranationals (Euroclear TriParty) | 193,509 | 203,138 | 104.98% |
| | Citigroup Global Markets Limited | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 161,937 | 169,642 | 104.76% |
| | | | | 5,629,905 | 5,992,899 | 106.45% |

Notes to the Financial Statements (continued)

18. Securities Lending (continued)

| Sub-Fund | Counterparty | Country of Incorporation | Collateral Type | Aggregate value of securities on loan at 29 February 2024 | Aggregate value of collateral held at 29 February 2024 | Value of collateral as % of securities on loan at 29 February 2024 |
|--|--|--------------------------|---|---|--|--|
| Invesco Emerging Market Flexible Bond Fund | | | | USD | USD | % |
| | BNP Paribas | France | Government Debt & Supranationals (Euroclear TriParty) | 255,766 | 268,493 | 104.98% |
| | JP Morgan Securities Plc. | United States of America | Government Debt & Supranationals (TriParty) | 196,845 | 239,293 | 121.56% |
| | | | | 452,611 | 507,786 | 112.19% |
| Invesco Emerging Markets Local Debt Fund | | | | USD | USD | % |
| | JP Morgan Securities Plc. | United States of America | Government Debt & Supranationals (Euroclear TriParty) | 11,107,353 | 11,677,110 | 105.13% |
| | JP Morgan Securities Plc. | United States of America | G10 minus Belgium (Euroclear Triparty) | 8,160,866 | 9,071,929 | 111.16% |
| | HSBC Bank plc | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 7,944,028 | 8,420,736 | 106.00% |
| | BNP Paribas | France | Government Debt & Supranationals (Euroclear TriParty) | 2,484,064 | 2,607,675 | 104.98% |
| | Barclays Bank PLC | United Kingdom | Agencies and Supra-exp list (cross cur) | 1,186,466 | 1,246,886 | 105.09% |
| | | | | 30,882,777 | 33,024,336 | 106.93% |
| Invesco Environmental Climate Opportunities Bond Fund | | | | USD | USD | % |
| | UBS AG | Switzerland | U.S. Government Debt (Bilateral) | 515,513 | 528,128 | 102.45% |
| | National Bank Financial Inc | Canada | U.S. Government Debt (Bilateral) | 43,243 | 44,965 | 103.98% |
| | | | | 558,756 | 573,093 | 102.57% |
| Invesco Euro Bond Fund | | | | EUR | EUR | % |
| | Goldman Sachs International | United States of America | Government Debt & Supranationals (TriParty) | 8,767,260 | 9,205,891 | 105.00% |
| | Barclays Bank PLC | United Kingdom | OECD SovDebt-Supras Set 1 | 6,920,833 | 7,062,018 | 102.04% |
| | JP Morgan Securities Plc. | United States of America | Government Debt & Supranationals (Euroclear TriParty) | 5,007,218 | 5,161,747 | 103.09% |
| | UBS AG | Switzerland | Govt Debt-Supras | 4,666,699 | 4,957,886 | 106.24% |
| | Citigroup Global Markets Limited | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 4,326,132 | 4,449,293 | 102.85% |
| | Merrill Lynch International | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 3,551,868 | 3,714,380 | 104.58% |
| | Barclays Bank PLC | United Kingdom | Agencies and Supra-exp list (cross cur) | 3,405,816 | 3,579,253 | 105.09% |
| | Morgan Stanley & Co. International PLC | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 3,374,843 | 3,508,231 | 103.95% |
| | UBS AG | Switzerland | OECD SovDebt-Supras Set 1 | 2,134,942 | 2,197,048 | 102.91% |
| | HSBC Bank plc | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 1,988,972 | 2,039,791 | 102.56% |
| | Jefferies International Ltd | United States of America | Government Debt & Supranationals (Euroclear TriParty) | 1,749,634 | 1,862,898 | 106.47% |
| | BNP Paribas | France | Government Debt & Supranationals (Euroclear TriParty) | 1,165,563 | 1,193,931 | 102.43% |
| | The Toronto-Dominion Bank | Canada | Agencies and Supra-exp list (cross cur) | 237,433 | 251,325 | 105.85% |

Notes to the Financial Statements (continued)

18. Securities Lending (continued)

| Sub-Fund | Counterparty | Country of Incorporation | Collateral Type | Aggregate value of securities on loan at 29 February 2024 | Aggregate value of collateral held at 29 February 2024 | Value of collateral as % of securities on loan at 29 February 2024 |
|---|--|--------------------------|---|---|--|--|
| Invesco Euro Bond Fund (continued) | | | | EUR | EUR | % |
| | UBS AG | Switzerland | U.S. Government Debt (Bilateral) | 168,928 | 173,063 | 102.45% |
| | Barclays Bank PLC | United Kingdom | Govt Debt-Supras | 122,052 | 128,199 | 105.04% |
| | | | | 47,588,193 | 49,484,954 | 103.99% |
| Invesco Euro Corporate Bond Fund | | | | EUR | EUR | % |
| | JP Morgan Securities Plc. | United States of America | Government Debt & Supranationals (Euroclear TriParty) | 87,774,057 | 89,827,417 | 102.34% |
| | Barclays Bank PLC | United Kingdom | OECD SovDebt-Supras Set 1 | 78,643,590 | 80,247,930 | 102.04% |
| | Goldman Sachs International | United States of America | Government Debt & Supranationals (TriParty) | 73,393,267 | 77,065,163 | 105.00% |
| | Citigroup Global Markets Limited | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 37,470,560 | 38,263,791 | 102.12% |
| | Morgan Stanley & Co. International PLC | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 32,675,740 | 33,616,101 | 102.88% |
| | Merrill Lynch International | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 21,089,513 | 22,054,443 | 104.58% |
| | UBS AG | Switzerland | OECD SovDebt-Supras Set 1 | 11,380,407 | 11,711,469 | 102.91% |
| | Nomura International PLC | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 9,411,713 | 9,653,931 | 102.57% |
| | RBC Europe Limited | United Kingdom | G10 minus Belgium (Euroclear Triparty) | 7,903,931 | 8,293,213 | 104.93% |
| | Jefferies International Ltd | United States of America | Government Debt & Supranationals (Euroclear TriParty) | 7,852,676 | 8,013,611 | 102.05% |
| | Barclays Bank PLC | United Kingdom | U.S. Government Debt (Bilateral) | 6,072,129 | 6,195,031 | 102.02% |
| | Goldman Sachs International | United States of America | G10 Debt (TriParty) | 4,975,371 | 5,232,028 | 105.16% |
| | Barclays Bank PLC | United Kingdom | Govt Debt-Supras | 4,845,590 | 5,089,634 | 105.04% |
| | Barclays Bank PLC | United Kingdom | G10 minus Belgium (Euroclear Triparty) | 3,089,554 | 3,252,640 | 105.28% |
| | Barclays Bank PLC | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 2,173,300 | 2,281,656 | 104.99% |
| | UBS AG | Switzerland | Govt Debt-Supras | 1,194,975 | 1,269,538 | 106.24% |
| | Barclays Bank PLC | United Kingdom | Agencies and Supra-exp list (cross cur) | 613,239 | 644,468 | 105.09% |
| | JP Morgan Securities Plc. | United States of America | Government Debt & Supranationals (TriParty) | 493,926 | 600,435 | 121.56% |
| | UBS AG | Switzerland | U.S. Government Debt (Bilateral) | 121,614 | 124,590 | 102.45% |
| | | | | 391,175,152 | 403,437,091 | 103.13% |
| Invesco Euro Short Term Bond Fund | | | | EUR | EUR | % |
| | Citigroup Global Markets Limited | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 34,486,601 | 35,250,279 | 102.21% |
| | JP Morgan Securities Plc. | United States of America | Government Debt & Supranationals (Euroclear TriParty) | 16,361,335 | 16,744,088 | 102.34% |
| | Barclays Bank PLC | United Kingdom | OECD SovDebt-Supras Set 1 | 8,658,168 | 8,834,795 | 102.04% |
| | Goldman Sachs International | United States of America | Government Debt & Supranationals (TriParty) | 7,895,652 | 8,290,674 | 105.00% |
| | Morgan Stanley & Co. International PLC | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 7,728,200 | 7,971,646 | 103.15% |

Notes to the Financial Statements (continued)

18. Securities Lending (continued)

| Sub-Fund | Counterparty | Country of Incorporation | Collateral Type | Aggregate value of securities on loan at 29 February 2024 | Aggregate value of collateral held at 29 February 2024 | Value of collateral as % of securities on loan at 29 February 2024 |
|--|--|--------------------------|---|---|--|--|
| Invesco Euro Short Term Bond Fund (continued) | | | | EUR | EUR | % |
| | BNP Paribas | France | Government Debt & Supranationals (Euroclear TriParty) | 3,739,294 | 3,816,076 | 102.05% |
| | HSBC Bank plc | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 2,787,964 | 2,885,187 | 103.49% |
| | UBS AG | Switzerland | G10 Debt (Euroclear TriParty) | 1,374,463 | 1,402,252 | 102.02% |
| | Goldman Sachs International | United States of America | G10 Debt (TriParty) | 962,188 | 1,011,823 | 105.16% |
| | UBS AG | Switzerland | Govt Debt-Supras | 718,274 | 763,091 | 106.24% |
| | UBS AG | Switzerland | OECD SovDebt-Supras Set 1 | 203,197 | 209,108 | 102.91% |
| | Merrill Lynch International | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 195,891 | 204,853 | 104.58% |
| | | | | 85,111,227 | 87,383,872 | 102.67% |
| Invesco Global Flexible Bond Fund | | | | USD | USD | % |
| | Goldman Sachs International | United States of America | Government Debt & Supranationals (TriParty) | 1,905,437 | 2,000,767 | 105.00% |
| | Barclays Bank PLC | United Kingdom | OECD SovDebt-Supras Set 1 | 585,900 | 597,853 | 102.04% |
| | Barclays Bank PLC | United Kingdom | G10 minus Belgium (Euroclear TriParty) | 551,056 | 577,011 | 104.71% |
| | JP Morgan Securities Plc. | United States of America | Government Debt & Supranationals (Euroclear TriParty) | 457,279 | 467,976 | 102.34% |
| | Barclays Bank PLC | United Kingdom | Agencies and Supra-exp list (cross cur) | 445,363 | 468,042 | 105.09% |
| | Citigroup Global Markets Limited | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 304,301 | 310,743 | 102.12% |
| | HSBC Bank plc | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 292,143 | 298,023 | 102.01% |
| | Barclays Bank PLC | United Kingdom | U.S. Government Debt (Bilateral) | 288,190 | 294,023 | 102.02% |
| | Morgan Stanley & Co. International PLC | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 220,274 | 226,293 | 102.73% |
| | BNP Paribas | France | Government Debt & Supranationals (Euroclear TriParty) | 177,331 | 180,972 | 102.05% |
| | UBS AG | Switzerland | OECD SovDebt-Supras Set 1 | 136,306 | 140,271 | 102.91% |
| | Merrill Lynch International | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 128,045 | 134,895 | 105.35% |
| | UBS AG | Switzerland | Govt Debt-Supras | 109,883 | 116,739 | 106.24% |
| | | | | 5,601,508 | 5,813,608 | 103.79% |
| Invesco Global Investment Grade Corporate Bond Fund | | | | USD | USD | % |
| | Barclays Bank PLC | United Kingdom | OECD SovDebt-Supras Set 1 | 24,056,625 | 24,547,383 | 102.04% |
| | Goldman Sachs International | United States of America | Government Debt & Supranationals (TriParty) | 21,816,926 | 22,908,436 | 105.00% |
| | Barclays Bank PLC | United Kingdom | Agencies and Supra-exp list (cross cur) | 13,081,375 | 13,747,529 | 105.09% |
| | Jefferies International Ltd | United States of America | Government Debt & Supranationals (Euroclear TriParty) | 9,168,921 | 9,689,636 | 105.68% |
| | Citigroup Global Markets Limited | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 8,807,418 | 9,164,114 | 104.05% |
| | Merrill Lynch International | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 7,233,758 | 7,564,731 | 104.58% |

Notes to the Financial Statements (continued)

18. Securities Lending (continued)

| Sub-Fund | Counterparty | Country of Incorporation | Collateral Type | Aggregate value of securities on loan at 29 February 2024 | Aggregate value of collateral held at 29 February 2024 | Value of collateral as % of securities on loan at 29 February 2024 |
|--|--|--------------------------|---|---|--|--|
| Invesco Global Investment Grade Corporate Bond Fund (continued) | | | | USD | USD | % |
| | BNP Paribas | France | Government Debt & Supranationals (Euroclear TriParty) | 7,071,060 | 7,320,965 | 103.53% |
| | HSBC Bank plc | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 6,962,896 | 7,230,416 | 103.84% |
| | Morgan Stanley & Co. International PLC | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 6,762,970 | 7,077,988 | 104.66% |
| | JP Morgan Securities Plc. | United States of America | Government Debt & Supranationals (Euroclear TriParty) | 4,110,616 | 4,231,611 | 102.94% |
| | National Bank Financial Inc | Canada | U.S. Government Debt (Bilateral) | 3,695,795 | 3,842,959 | 103.98% |
| | Nomura International PLC | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 3,643,913 | 3,831,280 | 105.14% |
| | UBS AG | Switzerland | U.S. Government Debt (Bilateral) | 2,504,362 | 2,565,649 | 102.45% |
| | Barclays Bank PLC | United Kingdom | U.S. Government Debt (Bilateral) | 2,126,147 | 2,169,180 | 102.02% |
| | Barclays Bank PLC | United Kingdom | Govt Debt-Supras | 1,723,469 | 1,810,270 | 105.04% |
| | JP Morgan Securities Plc. | United States of America | G10 minus Belgium (Euroclear Triparty) | 1,218,683 | 1,354,734 | 111.16% |
| | UBS AG | Switzerland | OECD SovDebt-Supras Set 1 | 1,037,028 | 1,067,196 | 102.91% |
| | Goldman Sachs International | United States of America | G10 Debt (TriParty) | 817,579 | 859,755 | 105.16% |
| | JP Morgan Securities Plc. | United States of America | G10 Debt (TriParty) | 581,015 | 611,027 | 105.17% |
| | UBS AG | Switzerland | Govt Debt-Supras | 575,627 | 611,544 | 106.24% |
| | Citigroup Global Markets Limited | United Kingdom | G10 Debt (Euroclear TriParty) | 492,020 | 502,039 | 102.04% |
| | Jefferies LLC | United States of America | U.S. Government Debt (Bilateral) | 253,397 | 258,492 | 102.01% |
| | UBS AG | Switzerland | Government Debt & Supranationals (TriParty) | 225,254 | 237,582 | 105.47% |
| | | | | 127,966,854 | 133,204,516 | 104.09% |
| Invesco Global Total Return (EUR) Bond Fund | | | | EUR | EUR | % |
| | BNP Paribas | France | UK Gilts (Euroclear TriParty) | 65,032,709 | 66,334,503 | 102.00% |
| | Barclays Bank PLC | United Kingdom | OECD SovDebt-Supras Set 1 | 22,868,098 | 23,334,610 | 102.04% |
| | Goldman Sachs International | United States of America | Government Debt & Supranationals (TriParty) | 15,532,452 | 16,309,547 | 105.00% |
| | Nomura Securities International Inc | United States of America | U.S. Government Debt (Bilateral) | 7,766,712 | 7,934,735 | 102.16% |
| | Barclays Bank PLC | United Kingdom | U.S. Government Debt (Bilateral) | 4,715,267 | 4,810,706 | 102.02% |
| | Morgan Stanley & Co. International PLC | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 4,387,849 | 4,507,754 | 102.73% |
| | UBS AG | Switzerland | OECD SovDebt-Supras Set 1 | 4,300,391 | 4,425,491 | 102.91% |
| | Merrill Lynch International | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 4,066,502 | 4,252,562 | 104.58% |
| | BNP Paribas | France | Government Debt & Supranationals (Euroclear TriParty) | 3,482,060 | 3,553,560 | 102.05% |
| | JP Morgan Securities Plc. | United States of America | Government Debt & Supranationals (Euroclear TriParty) | 2,820,166 | 2,886,140 | 102.34% |
| | RBC Europe Limited | United Kingdom | G10 minus Belgium (Euroclear Triparty) | 2,770,928 | 2,907,401 | 104.93% |
| | HSBC Bank plc | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 1,913,912 | 1,952,437 | 102.01% |
| | UBS AG | Switzerland | U.S. Government Debt (Bilateral) | 1,647,372 | 1,687,687 | 102.45% |

Notes to the Financial Statements (continued)

18. Securities Lending (continued)

| Sub-Fund | Counterparty | Country of Incorporation | Collateral Type | Aggregate value of securities on loan at 29 February 2024 | Aggregate value of collateral held at 29 February 2024 | Value of collateral as % of securities on loan at 29 February 2024 |
|--|--|--------------------------|---|---|--|--|
| Invesco Global Total Return (EUR) Bond Fund (continued) | | | | EUR | EUR | % |
| | Citigroup Global Markets Limited | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 1,393,507 | 1,423,007 | 102.12% |
| | Jefferies International Ltd | United States of America | Government Debt & Supranationals (Euroclear TriParty) | 897,696 | 916,093 | 102.05% |
| | Goldman Sachs International | United States of America | Government Debt & Supranationals (Euroclear TriParty) | 712,516 | 727,040 | 102.04% |
| | Barclays Bank PLC | United Kingdom | Agencies and Supra-exp list (cross cur) | 353,381 | 371,377 | 105.09% |
| | JP Morgan Securities Plc. | United States of America | G10 minus Belgium (Euroclear Triparty) | 321,828 | 357,756 | 111.16% |
| | | | | 144,983,346 | 148,692,406 | 102.56% |
| Invesco Real Return (EUR) Bond Fund | | | | EUR | EUR | % |
| | UBS AG | Switzerland | G10 Debt (Euroclear TriParty) | 1,292,605 | 1,318,740 | 102.02% |
| | Nomura International PLC | United Kingdom | G10 minus Belgium (Euroclear Triparty) | 365,143 | 372,558 | 102.03% |
| | Barclays Bank PLC | United Kingdom | OECD SovDebt-Supras Set 1 | 352,097 | 359,281 | 102.04% |
| | Morgan Stanley & Co. International PLC | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 274,233 | 281,727 | 102.73% |
| | Goldman Sachs International | United States of America | Government Debt & Supranationals (TriParty) | 96,626 | 101,460 | 105.00% |
| | | | | 2,380,704 | 2,433,765 | 102.23% |
| Invesco Sterling Bond Fund | | | | GBP | GBP | % |
| | BNP Paribas | France | UK Gilts (Euroclear TriParty) | 6,307,069 | 6,433,321 | 102.00% |
| | Merrill Lynch International | United Kingdom | UK Gilts (Euroclear TriParty) | 4,477,572 | 4,598,010 | 102.69% |
| | Merrill Lynch International | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 3,898,031 | 4,106,563 | 105.35% |
| | Goldman Sachs International | United States of America | Government Debt & Supranationals (TriParty) | 3,538,173 | 3,715,189 | 105.00% |
| | Citigroup Global Markets Limited | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 3,386,940 | 3,548,076 | 104.76% |
| | Barclays Bank PLC | United Kingdom | Agencies and Supra-exp list (cross cur) | 3,341,293 | 3,511,445 | 105.09% |
| | BNP Paribas | France | Government Debt & Supranationals (Euroclear TriParty) | 2,793,182 | 2,932,175 | 104.98% |
| | Barclays Bank PLC | United Kingdom | Govt Debt-Supras | 2,562,620 | 2,691,683 | 105.04% |
| | HSBC Bank plc | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 2,545,601 | 2,698,359 | 106.00% |
| | JP Morgan Securities Plc. | United States of America | Government Debt & Supranationals (Euroclear TriParty) | 1,726,436 | 1,814,995 | 105.13% |
| | Morgan Stanley & Co. International PLC | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 854,887 | 911,975 | 106.68% |
| | UBS AG | Switzerland | U.S. Government Debt (Bilateral) | 455,295 | 466,438 | 102.45% |
| | Jefferies International Ltd | United States of America | Government Debt & Supranationals (Euroclear TriParty) | 396,356 | 422,014 | 106.47% |
| | UBS AG | Switzerland | Govt Debt-Supras | 363,721 | 386,416 | 106.24% |
| | | | | 36,647,177 | 38,236,659 | 104.34% |

Notes to the Financial Statements (continued)

18. Securities Lending (continued)

| Sub-Fund | Counterparty | Country of Incorporation | Collateral Type | Aggregate value of securities on loan at 29 February 2024 | Aggregate value of collateral held at 29 February 2024 | Value of collateral as % of securities on loan at 29 February 2024 |
|---|--|--------------------------|---|---|--|--|
| | | | | USD | USD | % |
| Invesco Sustainable China Bond Fund | | | | | | |
| | Morgan Stanley & Co. International PLC | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 556,457 | 593,616 | 106.68% |
| | Merrill Lynch International | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 341,282 | 359,539 | 105.35% |
| | | | | 897,739 | 953,155 | 106.17% |
| | | | | USD | USD | % |
| Invesco Sustainable Global High Income Fund | | | | | | |
| | Jefferies International Ltd | United States of America | Government Debt & Supranationals (Euroclear TriParty) | 2,217,997 | 2,263,453 | 102.05% |
| | Morgan Stanley & Co. International PLC | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 2,088,840 | 2,145,921 | 102.73% |
| | Barclays Bank PLC | United Kingdom | U.S. Government Debt (Bilateral) | 2,068,990 | 2,110,867 | 102.02% |
| | Citigroup Global Markets Limited | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 1,793,527 | 1,831,495 | 102.12% |
| | Barclays Bank PLC | United Kingdom | OECD SovDebt-Supras Set 1 | 1,768,923 | 1,805,009 | 102.04% |
| | BNP Paribas | France | Government Debt & Supranationals (Euroclear TriParty) | 1,403,653 | 1,432,476 | 102.05% |
| | Merrill Lynch International | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 786,055 | 822,020 | 104.58% |
| | UBS AG | Switzerland | U.S. Government Debt (Bilateral) | 723,595 | 741,303 | 102.45% |
| | UBS AG | Switzerland | OECD SovDebt-Supras Set 1 | 577,596 | 594,398 | 102.91% |
| | UBS AG | Switzerland | Govt Debt-Supras | 323,772 | 343,974 | 106.24% |
| | JP Morgan Securities Plc. | United States of America | Agencies and Supra-exp list (cross cur) | 195,605 | 204,942 | 104.77% |
| | | | | 13,948,553 | 14,295,858 | 102.49% |
| | | | | EUR | EUR | % |
| Invesco Sustainable Multi-Sector Credit Fund | | | | | | |
| | Barclays Bank PLC | United Kingdom | OECD SovDebt-Supras Set 1 | 835,968 | 853,021 | 102.04% |
| | Goldman Sachs International | United States of America | Government Debt & Supranationals (TriParty) | 661,768 | 694,876 | 105.00% |
| | UBS AG | Switzerland | U.S. Government Debt (Bilateral) | 413,289 | 423,404 | 102.45% |
| | Barclays Bank PLC | United Kingdom | U.S. Government Debt (Bilateral) | 350,322 | 357,413 | 102.02% |
| | Merrill Lynch International | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 149,762 | 156,615 | 104.58% |
| | Morgan Stanley & Co. International PLC | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 135,430 | 139,131 | 102.73% |
| | BNP Paribas | France | Government Debt & Supranationals (Euroclear TriParty) | 101,500 | 103,584 | 102.05% |
| | UBS AG | Switzerland | OECD SovDebt-Supras Set 1 | 95,508 | 98,286 | 102.91% |
| | National Bank Financial Inc | Canada | U.S. Government Debt (Bilateral) | 61,513 | 63,963 | 103.98% |
| | | | | 2,805,059 | 2,890,292 | 103.04% |
| | | | | GBP | GBP | % |
| Invesco UK Investment Grade Bond Fund | | | | | | |
| | Goldman Sachs International | United States of America | Government Debt & Supranationals (TriParty) | 573,290 | 601,972 | 105.00% |
| | Barclays Bank PLC | United Kingdom | Agencies and Supra-exp list (cross cur) | 412,292 | 433,288 | 105.09% |
| | Barclays Bank PLC | United Kingdom | OECD SovDebt-Supras Set 1 | 284,186 | 289,984 | 102.04% |

Notes to the Financial Statements (continued)

18. Securities Lending (continued)

| Sub-Fund | Counterparty | Country of Incorporation | Collateral Type | Aggregate value of securities on loan at 29 February 2024 | Aggregate value of collateral held at 29 February 2024 | Value of collateral as % of securities on loan at 29 February 2024 |
|--|--|--------------------------|---|---|--|--|
| Invesco UK Investment Grade Bond Fund (continued) | | | | GBP | GBP | % |
| | Barclays Bank PLC | United Kingdom | Govt Debt-Supras | 202,917 | 213,136 | 105.04% |
| | Morgan Stanley & Co. International PLC | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 104,859 | 111,861 | 106.68% |
| | | | | 1,577,545 | 1,650,241 | 104.61% |
| Invesco US Investment Grade Corporate Bond Fund | | | | USD | USD | % |
| | UBS AG | Switzerland | U.S. Government Debt (Bilateral) | 311,852 | 319,483 | 102.45% |
| | Barclays Bank PLC | United Kingdom | U.S. Government Debt (Bilateral) | 88,334 | 90,122 | 102.02% |
| | National Bank Financial Inc | Canada | U.S. Government Debt (Bilateral) | 35,883 | 37,312 | 103.98% |
| | | | | 436,069 | 446,917 | 102.49% |
| Invesco Pan European High Income Fund | | | | EUR | EUR | % |
| | Goldman Sachs International | United States of America | Government Debt & Supranationals (TriParty) | 98,936,202 | 103,886,025 | 105.00% |
| | Barclays Bank PLC | United Kingdom | OECD SovDebt-Supras Set 1 | 88,674,112 | 90,483,076 | 102.04% |
| | JP Morgan Securities Plc. | United States of America | Government Debt & Supranationals (Euroclear TriParty) | 68,686,504 | 70,512,724 | 102.66% |
| | BNP Paribas | France | Government Debt & Supranationals (Euroclear TriParty) | 38,059,450 | 38,869,595 | 102.13% |
| | Barclays Bank PLC | United Kingdom | G10 minus Belgium (Euroclear Triparty) | 30,770,857 | 32,012,934 | 104.04% |
| | Citigroup Global Markets Limited | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 23,180,435 | 23,842,546 | 102.86% |
| | Morgan Stanley & Co. International PLC | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 21,590,026 | 22,342,784 | 103.49% |
| | Barclays Bank PLC | United Kingdom | Clearstream - G10 Set 4 | 21,346,705 | 22,423,997 | 105.05% |
| | Merrill Lynch International | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 20,970,214 | 21,929,686 | 104.58% |
| | Natixis | French | G10 Debt (TriParty) | 20,256,662 | 21,271,033 | 105.01% |
| | HSBC Bank plc | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 18,974,615 | 19,400,952 | 102.25% |
| | JP Morgan Securities Plc. | United States of America | G10 minus Belgium (Euroclear Triparty) | 13,210,878 | 14,685,714 | 111.16% |
| | Barclays Bank PLC | United Kingdom | Agencies and Supra-exp list (cross cur) | 12,961,421 | 13,621,467 | 105.09% |
| | Barclays Bank PLC | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 10,572,675 | 11,117,403 | 105.15% |
| | Nomura Securities International Inc | United States of America | U.S. Government Debt (Bilateral) | 9,981,146 | 10,197,075 | 102.16% |
| | BNP Paribas | France | G10 minus Belgium (Euroclear Triparty) | 8,624,346 | 8,808,657 | 102.14% |
| | Goldman Sachs International | United States of America | G10 Debt (TriParty) | 8,424,501 | 8,859,084 | 105.16% |
| | Jefferies International Ltd | United States of America | Government Debt & Supranationals (Euroclear TriParty) | 7,811,972 | 8,146,615 | 104.28% |
| | Citigroup Global Markets Limited | United Kingdom | G10 Debt (TriParty) | 7,034,232 | 7,429,798 | 105.62% |
| | Barclays Bank PLC | United Kingdom | U.S. Government Debt (Bilateral) | 5,365,177 | 5,473,768 | 102.02% |
| | UBS AG | Switzerland | U.S. Government Debt (Bilateral) | 4,492,088 | 4,602,019 | 102.45% |
| | Morgan Stanley & Co. International PLC | United Kingdom | G10 Debt (TriParty) | 4,331,200 | 4,735,966 | 109.35% |

Notes to the Financial Statements (continued)

18. Securities Lending (continued)

| Sub-Fund | Counterparty | Country of Incorporation | Collateral Type | Aggregate value of securities on loan at 29 February 2024 | Aggregate value of collateral held at 29 February 2024 | Value of collateral as % of securities on loan at 29 February 2024 |
|--|--|--------------------------|---|---|--|--|
| Invesco Pan European High Income Fund (continued) | | | | EUR | EUR | % |
| | RBC Europe Limited | United Kingdom | G10 minus Belgium (Euroclear Triparty) | 4,093,142 | 4,294,736 | 104.93% |
| | Barclays Bank PLC | United Kingdom | Govt Debt-Supras | 4,070,729 | 4,275,746 | 105.04% |
| | Citigroup Global Markets Limited | United Kingdom | G10 Debt (Euroclear TriParty) | 3,604,445 | 3,677,841 | 102.04% |
| | UBS AG | Switzerland | Government Debt & Supranationals (TriParty) | 3,604,405 | 3,801,672 | 105.47% |
| | Goldman Sachs & Company | United States of America | U.S. Government Debt (Bilateral) | 2,878,620 | 2,952,998 | 102.58% |
| | UBS AG | Switzerland | OECD SovDebt-Supras Set 1 | 2,189,678 | 2,253,376 | 102.91% |
| | JP Morgan Securities Plc. | United States of America | Government Debt & Supranationals (TriParty) | 1,665,311 | 2,024,417 | 121.56% |
| | BNP Paribas Arbitrage | Netherlands | G10 Debt (TriParty) | 1,453,592 | 1,528,018 | 105.12% |
| | JP Morgan Securities Plc. | United States of America | G10 Debt (TriParty) | 1,448,098 | 1,548,748 | 106.95% |
| | HSBC Bank plc | United Kingdom | G10 Debt (TriParty) | 1,229,496 | 1,301,633 | 105.87% |
| | Morgan Stanley & Co. International PLC | United Kingdom | Government Debt & Supranationals (TriParty) | 1,079,768 | 1,322,581 | 122.49% |
| | Merrill Lynch International | United Kingdom | Government Debt & Supranationals (TriParty) | 603,586 | 638,821 | 105.84% |
| | UBS AG | Switzerland | Govt Debt-Supras | 182,145 | 193,510 | 106.24% |
| | Barclays Capital Securities Ltd. | United Kingdom | G10 Debt (TriParty) | 117,755 | 123,763 | 105.10% |
| | | | | 572,476,188 | 594,590,778 | 103.86% |
| Invesco Balanced-Risk Allocation Fund | | | | EUR | EUR | % |
| | The Bank of Nova Scotia | Canada | G10 Debt (TriParty) | 87,969,812 | 92,388,002 | 105.02% |
| | HSBC Bank plc | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 49,848,792 | 50,852,193 | 102.01% |
| | Citigroup Global Markets Limited | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 49,371,118 | 50,416,277 | 102.12% |
| | | | | 187,189,722 | 193,656,472 | 103.45% |
| Invesco Balanced-Risk Allocation 12% Fund | | | | EUR | EUR | % |
| | The Bank of Nova Scotia | Canada | G10 Debt (TriParty) | 2,936,644 | 3,084,135 | 105.02% |
| | | | | 2,936,644 | 3,084,135 | 105.02% |
| Invesco Balanced-Risk Select Fund | | | | EUR | EUR | % |
| | HSBC Bank plc | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 14,954,638 | 15,255,658 | 102.01% |
| | Merrill Lynch International | United Kingdom | Government Debt & Supranationals (TriParty) | 2,260,369 | 2,392,323 | 105.84% |
| | Goldman Sachs International | United States of America | Equity Indices (TriParty) | 1,353,895 | 1,489,298 | 110.00% |
| | Citigroup Global Markets Limited | United Kingdom | Government Debt & Supranationals (Euroclear TriParty) | 1,255,308 | 1,281,882 | 102.12% |
| | The Bank of Nova Scotia | Canada | G10 Debt (TriParty) | 1,049,085 | 1,101,773 | 105.02% |
| | Merrill Lynch International | United Kingdom | G10 Debt (TriParty) | 107,027 | 112,408 | 105.03% |
| | | | | 20,980,322 | 21,633,343 | 103.11% |

Notes to the Financial Statements (continued)

19. Soft Commissions & Related Party Transactions

Certain subsidiaries of Invesco Ltd. (the "Group") consistent with obtaining the best net result, including best execution, may enter into agreements with counterparties whereby those counterparties may make payments for investment services provided to the Group.

Investment services are used by the Group to improve or add to the services provided to its clients. Although each and every service may not be used to service each and every account managed by the Group, the Group considers that those investment services received are, in the aggregate, of significant assistance in fulfilling its investment responsibilities and are of demonstrable benefit to all clients. Only services that assist in the provision of investment services to the Group's clients will be paid for by counterparties.

Allowable investment services include services that provide assistance to the Group in its investment performance. Those services include, but are not necessarily limited to, furnishing analysis, research and advisory services including economic factors and trends, portfolio valuation and analysis, performance measurement, market prices services and the use of specialised computer software and hardware or other information facilities.

The Group will ensure adherence to its investment decision making responsibilities to its clients in accordance with the laws of the countries that have jurisdiction over its clients or business. This may vary in application with respect to the appropriateness of those investment services provided.

The Group selects counterparties to execute transactions on the basis that transactions will only be executed provided the placing of orders will not operate against the best interest of the Group's clients and that the multiple is at a level which is generally accepted market practice. The Group will endeavour to obtain best execution on all transactions for all clients.

The Group will endeavour to maintain the highest possible regulatory standards worldwide.

The Administrator, Depositary, Registrar and Transfer Agent, Corporate and Paying Agent, Domiciliary Agent and Investment Managers are considered as connected parties to the sub-funds by Invesco Management S.A. We have performed the necessary enquiries to identify potential transactions with connected parties to ensure they have been negotiated at arm's length and in the best interests of the shareholders. Any such transactions would have been entered into in the ordinary course of business and on normal conditions.

The amount paid to Independent Directors in the financial year to 29 February 2024 was EUR 85,000. The Directors who are employees of the Invesco Group are not entitled to receive Director's fees.

As at 29 February 2024, the Fund has investments in other Invesco Funds. Please see the Schedule of Investments for details by sub-fund.

Notes to the Financial Statements (continued)

20. Cash Collateral

As part of its investing in derivatives the Fund may pledge or receive collateral either in the form of cash and cash equivalents or securities.

As at 29 February 2024, cash collateral that has been pledged to cover obligations of the Fund and cash collateral received from the counterparty, is reported below.

| Sub-Fund | Counterparty | Swap/Options Total Cash Collateral Received | Swap/Options Total Cash Collateral Pledged |
|---|-------------------------|--|---|
| Invesco Emerging Markets Local Debt Fund (USD) | Deutsche Bank | – | 550,000 |
| | Goldman Sachs | (120,000) | – |
| | JP Morgan Chase | – | 830,000 |
| | Merrill Lynch | (940,000) | – |
| | Morgan Stanley | – | 2,250,000 |
| | Standard Chartered Bank | – | 270,000 |
| Invesco Environmental Climate Opportunities Bond Fund (USD) | BNP Paribas | – | 40,000 |
| Invesco Euro Corporate Bond Fund (EUR) | NatWest Markets Plc | (260,000) | – |
| Invesco Global Total Return (EUR) Bond Fund (EUR) | Citigroup | (300,000) | – |
| | Deutsche Bank | – | 220,000 |
| | JP Morgan Chase | – | 470,000 |
| | NatWest Markets Plc | – | 620,000 |
| Invesco Sterling Bond Fund (GBP) | JP Morgan Chase | (40,000) | – |
| Invesco Global Income Fund (EUR) | BNP Paribas | (770,000) | – |
| | JP Morgan Chase | – | 740,000 |
| | NatWest Markets Plc | – | 140,000 |
| Invesco Pan European High Income Fund (EUR) | BNP Paribas | – | 1,010,000 |
| | Citigroup | – | 340,000 |
| | Deutsche Bank | – | 280,000 |
| | Goldman Sachs | (1,320,000) | – |
| | NatWest Markets Plc | – | 3,550,000 |
| Invesco Balanced-Risk Allocation Fund (EUR) | Barclays Capital | (600,000) | – |
| | BNP Paribas | (1,990,000) | – |
| | Citigroup | (1,500,000) | – |
| | JP Morgan Chase | (2,830,000) | – |
| | Macquarie | (4,340,000) | – |
| | Merrill Lynch | (280,000) | – |
| | Morgan Stanley | – | 1,450,000 |
| Invesco Balanced-Risk Select Fund (EUR) | Barclays Capital | – | – |
| | BNP Paribas | (300,000) | – |
| | JP Morgan Chase | (210,000) | – |
| | Morgan Stanley | – | 270,000 |
| Invesco Global Targeted Returns Fund (EUR) | Barclays Capital | – | 300,000 |
| | Deutsche Bank | (270,000) | – |
| | Goldman Sachs | (270,000) | – |
| | JP Morgan Chase | – | 10,000 |
| | Societe Generale | (670,000) | – |

Notes to the Financial Statements (continued)

21. Transaction Costs

Transaction fees incurred by the Fund relating to purchase or sale of transferable securities, money market instruments, derivatives or other eligible assets are mainly composed of commissions/broker fees. Transaction fees are included in the transaction price used to calculate the realised and unrealised gain/(loss) on securities.

For the year from 1 March 2023 until 29 February 2024, these transactions costs amount to:

| Sub-Fund | Ccy | Transaction Fees |
|--|-----|------------------|
| Invesco Developed Small and Mid-Cap Equity Fund | USD | 75,452 |
| Invesco Developing Markets Equity Fund | USD | 169,718 |
| Invesco Emerging Markets Equity Fund | USD | 109,306 |
| Invesco Emerging Markets Select Equity Fund ³ | USD | 24,594 |
| Invesco Global Equity Income Fund | USD | 215,736 |
| Invesco Global Equity Income Advantage Fund | USD | 36,319 |
| Invesco Global Focus Equity Fund | USD | 31,191 |
| Invesco Global Small Cap Equity Fund | USD | 337,187 |
| Invesco Sustainable Emerging Markets Structured Equity Fund | USD | 3,585 |
| Invesco Sustainable Global Structured Equity Fund | USD | 163,457 |
| Invesco Sustainable US Structured Equity Fund | USD | 10,422 |
| Invesco US Value Equity Fund | USD | 65,971 |
| Invesco Continental European Equity Fund | EUR | 23,768 |
| Invesco Continental European Small Cap Equity Fund ⁴ | EUR | 352,199 |
| Invesco Euro Equity Fund | EUR | 559,105 |
| Invesco Pan European Equity Fund | EUR | 432,023 |
| Invesco Pan European Equity Income Fund | EUR | 32,914 |
| Invesco Pan European Focus Equity Fund | EUR | 31,806 |
| Invesco Pan European Small Cap Equity Fund | EUR | 72,477 |
| Invesco Sustainable Eurozone Equity Fund ¹ | EUR | 71,569 |
| Invesco Sustainable Pan European Structured Equity Fund | EUR | 1,070,195 |
| Invesco UK Equity Fund | GBP | 42,635 |
| Invesco Japanese Equity Advantage Fund | JPY | 81,055,817 |
| Invesco Nippon Small/Mid Cap Equity Fund | JPY | 20,621,904 |
| Invesco Responsible Japanese Equity Value Discovery Fund | JPY | 13,751,945 |
| Invesco ASEAN Equity Fund | USD | 39,325 |
| Invesco Asia Consumer Demand Fund | USD | 1,025,742 |
| Invesco Asia Opportunities Equity Fund | USD | 680,732 |
| Invesco Asian Equity Fund | USD | 1,375,737 |
| Invesco China A-Share Quality Core Equity Fund | CNH | 73,438 |
| Invesco China A-Share Quant Equity Fund | CNH | 645,928 |
| Invesco China Focus Equity Fund | USD | 414,112 |
| Invesco China Health Care Equity Fund | CNH | 973,987 |
| Invesco Greater China Equity Fund | USD | 773,788 |
| Invesco India Equity Fund | USD | 1,030,496 |
| Invesco Emerging Markets Ex-China Fund (formerly Invesco Pacific Equity Fund) ² | USD | 157,481 |
| Invesco PRC Equity Fund | USD | 235,778 |
| Invesco Energy Transition Fund | USD | 42,580 |
| Invesco Global Consumer Trends Fund | USD | 2,873,352 |
| Invesco Global Founders & Owners Fund | USD | 10,476 |
| Invesco Global Health Care Innovation Fund | USD | 118,574 |
| Invesco Global Income Real Estate Securities Fund | USD | 65,027 |
| Invesco Global Thematic Innovation Equity Fund ³ | USD | 17,437 |
| Invesco Gold & Special Minerals Fund | USD | 126,245 |
| Invesco Metaverse and AI Fund (formerly Invesco Metaverse Fund) ² | USD | 25,311 |
| Invesco Responsible Global Real Assets Fund | USD | 29,934 |
| Invesco Social Progress Fund | EUR | 7,697 |
| Invesco Asian Flexible Bond Fund | USD | 2,715 |
| Invesco Asian Investment Grade Bond Fund | USD | 2,565 |
| Invesco Belt and Road Debt Fund | USD | 6,360 |
| Invesco Bond Fund | USD | 13,021 |
| Invesco Emerging Markets Bond Fund | USD | 2,089 |
| Invesco Emerging Market Corporate Bond Fund | USD | 2,103 |
| Invesco Emerging Market Flexible Bond Fund | USD | 2,677 |
| Invesco Emerging Markets Local Debt Fund | USD | 6,921 |
| Invesco Environmental Climate Opportunities Bond Fund | USD | 1,774 |
| Invesco Euro Bond Fund | EUR | 15,957 |
| Invesco Euro Corporate Bond Fund | EUR | 6,229 |
| Invesco Euro Short Term Bond Fund | EUR | 15,514 |
| Invesco Euro Ultra-Short Term Debt Fund | EUR | 4,182 |

Notes to the Financial Statements (continued)

21. Transaction Costs (continued)

| Sub-Fund | Ccy | Transaction Fees |
|--|-----|------------------|
| Invesco Global Convertible Fund ³ | USD | 8,004 |
| Invesco Global Flexible Bond Fund | USD | 9,087 |
| Invesco Global High Yield Short Term Bond Fund | USD | 686 |
| Invesco Global Investment Grade Corporate Bond Fund | USD | 42,857 |
| Invesco Global Total Return (EUR) Bond Fund | EUR | 56,612 |
| Invesco India Bond Fund | USD | 51,078 |
| Invesco Net Zero Global Investment Grade Corporate Bond Fund | USD | 338 |
| Invesco Real Return (EUR) Bond Fund | EUR | 961 |
| Invesco Sterling Bond Fund | GBP | 1,928 |
| Invesco Sustainable China Bond Fund | USD | 3,144 |
| Invesco Sustainable Global High Income Fund | USD | 4,287 |
| Invesco Sustainable Multi-Sector Credit Fund | EUR | 6,348 |
| Invesco UK Investment Grade Bond Fund | GBP | 709 |
| Invesco USD Ultra-Short Term Debt Fund | USD | 2,957 |
| Invesco US High Yield Bond Fund | USD | 2,027 |
| Invesco US Investment Grade Corporate Bond Fund | USD | 7,499 |
| Invesco Asia Asset Allocation Fund | USD | 131,044 |
| Invesco Global Income Fund | EUR | 279,987 |
| Invesco Pan European High Income Fund | EUR | 537,960 |
| Invesco Sustainable Allocation Fund | EUR | 35,715 |
| Invesco Sustainable Global Income Fund | EUR | 4,189 |
| Invesco Balanced-Risk Allocation Fund | EUR | 204,537 |
| Invesco Balanced-Risk Allocation 12% Fund (formerly Invesco Macro Allocation Strategy Fund) ² | EUR | 9,260 |
| Invesco Balanced-Risk Select Fund | EUR | 48,781 |
| Invesco Global Targeted Returns Fund | EUR | 97,288 |
| Invesco Global Targeted Returns Select Fund ³ | EUR | 39,413 |
| Invesco Fixed Maturity Global Debt 2024 Fund ³ | USD | 429 |

¹Effective 29 March 2023, Invesco Sustainable Eurozone Equity Fund was launched.

²Effective 8 August 2023, Invesco Macro Allocation Strategy Fund was repositioned and renamed to Invesco Balanced-Risk Allocation 12% Fund. Effective 18 January 2024, Invesco Metaverse Fund was renamed to Invesco Metaverse and AI Fund.

Effective 1 February 2024, Invesco Pacific Equity Fund was repositioned and renamed to Invesco Emerging Markets Ex-China Equity Fund.

³Effective 30 June 2023, Invesco Fixed Maturity Global Debt 2024 Fund was put into liquidation.

Effective 8 August 2023, Invesco Emerging Markets Select Equity Fund was put into liquidation.

Effective 9 October 2023, Invesco Global Thematic Innovation Equity Fund was put into liquidation.

Effective 30 October 2023, Invesco Global Targeted Returns Select Fund was put into liquidation.

Effective 24 November 2023, Invesco Global Convertible Fund was put into liquidation.

⁴Effective 2 February 2024, Invesco Continental European Equity Fund merged into Invesco Pan European Focus Equity Fund

For the year end 29 February 2024, the Fund did not pay broker fees/commissions on bond transactions. In accordance with bonds market practice, a "bid-offer" spread is applied on the transaction prices. According to this principle, the sale price applied by the broker is not the same as the purchase price, the difference corresponding to the remuneration of the broker.

22. Other Operating Expenses

For the sub-fund with "Other Operating Expenses" above 10% of total expenses, please see the breakdown below:

| | Invesco Emerging Markets Select Equity Fund |
|----------------------|---|
| Capital Expenses | 21,869 |
| Liquidation Expenses | 7,134 |
| | 29,003 |

23. Sustainable Finance Disclosure Regulation (SFDR)

Information on environmental and/or social characteristics and/or sustainable investments are available under the (unaudited) Sustainable Finance Disclosure Regulation section and its relevant annexes where applicable.

Notes to the Financial Statements (continued)

24. Sub-Funds in Liquidation

For the sub-funds which have been put into liquidation, the assets held on these sub-funds cannot be traded due to events beyond the control of the Investment Manager and have been fair valued. For this reason, the sub-funds that have been put into liquidation are being presented in the table below to show the current value of these assets and will remain until such time that the assets can be traded.

The following sub-funds were put into liquidation during the year ended 29 February 2024:

Balances presented as at 29 February 2024:

| Sub-Funds in liquidation holding assets | Date of liquidation | Cash | Bank overdraft | Investment description | Nominal/Shares | Currency | Market value |
|--|---------------------|---------|----------------|--|--------------------|----------|--------------|
| Invesco Emerging Markets Select Equity Fund | 8 August 2023 | 849,361 | – | Sberbank of Russia PJSC | 336,000 | USD | – |
| Invesco Global Thematic Innovation Equity Fund | 9 October 2023 | 15,291 | – | Yandex NV | 798 | USD | – |
| Invesco Global Targeted Returns Select Fund | 30 October 2023 | 159,020 | – | Sberbank of Russia PJSC Russian Federal Bond - OFZ 6.9% RUB 23/07/2031 | 5,732 7,445,000 | EUR | – |
| | | | | Constellation Software Inc WTS 31 /03/2040 | 13 | EUR | – |
| Invesco Fixed Maturity Global Debt 2024 Fund | 30 June 2023 | 14,767 | – | Vnesheconombank Via VEB Finance Plc 5.942% USD 21 /11 /2023 | 1,700,000 | USD | – |

The following sub-funds were put into liquidation prior to the year ended 29 February 2024:

Balances presented as at 29 February 2024:

| Sub-Funds in liquidation holding assets | Date of liquidation | Cash | Bank overdraft | Investment description | Nominal/Shares | Currency | Market value |
|---|---------------------|---------|----------------|---|---|----------|--------------|
| Invesco Developing Markets Equity (Customised) Fund | 18 March 2022 | 5,093 | – | Polyus PJSC Sberbank of Russia PJSC | 3,305 12,171 | USD | – |
| Invesco Responsible Emerging Markets Innovators Equity Fund | 21 November 2022 | 42,502 | – | HOSA International Ltd NMC Health Plc | 184,000 4,278 | USD | – |
| Invesco Sustainable Emerging Markets Structured Equity Fund | 21 November 2022 | 28,764 | (156) | Alrosa PJSC PhosAgro PJSC Polymetal International Plc Polyus PJSC | 33,260 95 7,138 440 | USD | – |
| Invesco Global Targeted Returns Plus Fund | 6 April 2022 | 276,591 | – | Helix Holdco SA Helix Holdco SA 0% EUR 19/04/2026 Russian Federal Bond - OFZ 6.9% RUB 23/07/2031 Sberbank of Russia PJSC | 2,500 89,903 24,646,000 11,980 | AUD | – |

25. Credit Suisse AT1 Bonds

Following the write down of the Credit Suisse AT1s on 19 March 2023, the Fund and Management Company boards continue to review the Fund's position in respect of the claim that was subsequently filed on behalf of the Fund to preserve its legal right to challenge the write down and recover losses. Subsequently, a private market for the sale and purchase of Credit Suisse AT1 claims has emerged that provides an interim mechanism for the partial realisation of value for the legacy Credit Suisse AT1 positions. Although this market for Credit Suisse AT1 claims is illiquid, certain brokers are providing daily pricing and trades are being executed on an OTC basis under Loan Market Association style sub-participation documentation in line with that pricing. Consequently, the boards have determined that the prudent approach is to treat the Credit Suisse AT1 claims as a contingent asset within the financial statements at a valuation that is derived from market data and observable transactions, mirroring the fair market value as of 29 February 2024. There can be no guarantee that the Fund will be able to realise any value in respect of these claims in the future and the board reserves the ability to deal with the claims as it deems appropriate in the future as information changes.

Notes to the Financial Statements (continued)

25. Credit Suisse AT1 (continued)

| Fund | Security Name | Market Value* |
|---|--|------------------|
| Invesco Pan European High Income Fund | Credit Suisse Group AG 7.5% Bds 17/01/70 USD 144A | 1,017,572 |
| Invesco Pan European High Income Fund | Credit Suisse Group 5.25% Bds 11/02/2173 USD 144A | 415,282 |
| Invesco Pan European High Income Fund | Credit Suisse Group AG 9.75% Bds 23/12/70 USD Regs | 1,935,873 |
| Invesco Pan European High Income Fund | Credit Suisse Group AG 6.25% Bds 18/12/70 USD Regs | 2,056,593 |
| Invesco Pan European High Income Fund | Credit Suisse Group AG 4.5% Bds 03/03/71 USD 144A | 558,760 |
| | | 5,984,080 |
| Invesco Euro Corporate Bond Fund | Credit Suisse Group 5.25% Bds 11/02/2173 USD 144A | 339,190 |
| Invesco Euro Corporate Bond Fund | Credit Suisse Group AG 9.75% Bds 23/12/70 USD Regs | 322,118 |
| Invesco Euro Corporate Bond Fund | Credit Suisse Group AG 4.5% Bds 03/03/71 USD 144A | 394,705 |
| | | 1,056,013 |
| Invesco Global Total Return (EUR) Bond Fund | Credit Suisse Group AG 7.5% Bds 17/01/71 USD Regs | 1,255,005 |
| Invesco Global Total Return (EUR) Bond Fund | Credit Suisse Group AG 9.75% Bds 23/12/70 USD Regs | 563,622 |
| Invesco Global Total Return (EUR) Bond Fund | Credit Suisse Group AG 6.25% Bds 18/12/70 USD Regs | 462,776 |
| | | 2,281,403 |
| Invesco Global Targeted Returns Fund | Credit Suisse Group AG 4.5% Bds 03/03/71 USD 144A | 22,613 |
| Invesco Global Income Fund | Credit Suisse Group AG 7.5% Bds 17/01/70 USD 144A | 226,127 |
| Invesco Global Income Fund | Credit Suisse Group 6.375% Bds 21/02/2173 USD Regs | 339,191 |
| Invesco Global Income Fund | Credit Suisse Group AG 9.75% Bds 23/12/70 USD Regs | 226,127 |
| | | 791,445 |

*The amounts have been disclosed in Other debtors in the Statement of Net Assets (page 301 to 315) and in Other income in the Statement of Operations and Changes in Net Assets (page 341 to 355) for the above impacted sub-funds.

26. Significant Events

The Invesco India Bond Fund ("the Fund") purchased securities of two issuers (the "Securities") between 2018 and 2019 and sold them on or before 28 February 2020 (the "Holding Period"). An independent review commissioned by Invesco determined that internal investment processes that supported the trading of the Securities had some weaknesses and that such processes should be strengthened. Given the determination of the independent review, in this specific instance, the Directors decided that the Fund and impacted investors should be reimbursed for any realised losses incurred in relation to the acquisition of the Securities. As a result, Invesco Management S.A compensated the Fund on 29 June 2023 for USD 2,430,575. The compensation to investors is ongoing.

There were no other significant events after the financial year ended 29 February 2024.

27. Subsequent Events

It is anticipated that the Invesco Responsible Japanese Equity Value Discovery Fund will merge into Invesco Japanese Equity Advantage Fund, effective 9 August 2024.

There were no other subsequent events for the financial year ended 29 February 2024.



Audit Report

To the Shareholders of
Invesco Funds

Our opinion

In our opinion, the accompanying financial statements give a true and fair view of the financial position of Invesco Funds (the "Fund") and of each of its sub-funds as at 29 February 2024, and of the results of their operations and changes in their net assets for the year then ended in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements.

What we have audited

The Fund's financial statements comprise:

- the statement of net assets as at 29 February 2024;
- the statement of investments as at 29 February 2024;
- the statement of operations and changes in net assets for the year then ended; and
- the notes to the financial statements, which include a summary of significant accounting policies.

Basis for opinion

We conducted our audit in accordance with the Law of 23 July 2016 on the audit profession (Law of 23 July 2016) and with International Standards on Auditing (ISAs) as adopted for Luxembourg by the "Commission de Surveillance du Secteur Financier" (CSSF). Our responsibilities under the Law of 23 July 2016 and ISAs as adopted for Luxembourg by the CSSF are further described in the "Responsibilities of the "Réviseur d'entreprises agréé" for the audit of the financial statements" section of our report.

We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our opinion.

We are independent of the Fund in accordance with the International Code of Ethics for Professional Accountants, including International Independence Standards, issued by the International Ethics Standards Board for Accountants (IESBA Code) as adopted for Luxembourg by the CSSF together with the ethical requirements that are relevant to our audit of the financial statements. We have fulfilled our other ethical responsibilities under those ethical requirements.

Other information

The Board of Directors of the Fund is responsible for the other information. The other information comprises the information stated in the annual report but does not include the financial statements and our audit report thereon.

Our opinion on the financial statements does not cover the other information and we do not express any form of assurance conclusion thereon.

In connection with our audit of the financial statements, our responsibility is to read the other information identified above and, in doing so, consider whether the other information is materially inconsistent with the financial statements or our knowledge obtained in the audit, or otherwise appears to be materially misstated. If, based on the work we have performed, we conclude that there is a material misstatement of this other information, we are required to report that fact. We have nothing to report in this regard.

Responsibilities of the Board of Directors of the Fund for the financial statements

The Board of Directors of the Fund is responsible for the preparation and fair presentation of the financial statements in accordance with Luxembourg legal and regulatory requirements relating to the preparation and presentation of the financial statements, and for such internal control as the Board of Directors of the Fund determines is necessary to enable the preparation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, the Board of Directors of the Fund is responsible for assessing the Fund's and each of its sub-funds' ability to continue as a going concern, disclosing, as applicable, matters related to going concern and using the going concern basis of accounting unless the Board of Directors of the Fund either intends to liquidate the Fund or close any of its sub-funds or to cease operations, or has no realistic alternative but to do so.



Responsibilities of the “Réviseur d’entreprises agréé” for the audit of the financial statements

The objectives of our audit are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an audit report that includes our opinion. Reasonable assurance is a high level of assurance, but is not a guarantee that an audit conducted in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF will always detect a material misstatement when it exists. Misstatements can arise from fraud or error and are considered material if, individually or in the aggregate, they could reasonably be expected to influence the economic decisions of users taken on the basis of these financial statements.

As part of an audit in accordance with the Law of 23 July 2016 and with ISAs as adopted for Luxembourg by the CSSF, we exercise professional judgment and maintain professional scepticism throughout the audit. We also:

- identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, design and perform audit procedures responsive to those risks, and obtain audit evidence that is sufficient and appropriate to provide a basis for our opinion. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control;
- obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Fund’s internal control;
- evaluate the appropriateness of accounting policies used and the reasonableness of accounting estimates and related disclosures made by the Board of Directors of the Fund;
- conclude on the appropriateness of the Board of Directors of the Fund’s use of the going concern basis of accounting and, based on the audit evidence obtained, whether a material uncertainty exists related to events or conditions that may cast significant doubt on the Fund’s or any of its sub-funds’ ability to continue as a going concern. If we conclude that a material uncertainty exists, we are required to draw attention in our audit report to the related disclosures in the financial statements or, if such disclosures are inadequate, to modify our opinion. Our conclusions are based on the audit evidence obtained up to the date of our audit report. However, future events or conditions may cause the Fund or any of its sub-funds (except for Invesco China A-Share Quant Equity Fund and Invesco Global High Yield Short Term Bond Fund where a decision to liquidate exists) to cease to continue as a going concern;
- evaluate the overall presentation, structure and content of the financial statements, including the disclosures, and whether the financial statements represent the underlying transactions and events in a manner that achieves fair presentation.

We communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit and significant audit findings, including any significant deficiencies in internal control that we identify during our audit.

PricewaterhouseCoopers, Société coopérative

Luxembourg, 27 June 2024

Represented by

Christelle Crépin

Other Information (unaudited)

UK Reporting Regime

For share classes that have been approved by HM Revenue & Customs for the purpose of UK taxation, the Statement of Reportable Income for financial year ended 29 February 2024 will be available through the following website: <https://www.invesco.co.uk/>

PEA Disclosure (Plan d'Épargne en Actions)

From the 1 March 2023 to 29 February 2024, the following sub-funds held the average percentage, as specified in the table, of their assets invested at any time in PEA eligible securities as defined by the Article L.221-31 of the Code Monétaire et Financier. This is required by sub-funds registered in France that meet the Equity Savings Plan ("PEA") requirements.

| | Invesco Euro Equity Fund | Invesco Sustainable Eurozone Equity Fund ¹ |
|-----------|--------------------------|---|
| Average % | 96.08 | 96.07 |

¹Effective 29 March 2023, Invesco Sustainable Eurozone Equity Fund launched. Data captured in the average % above covers the period 4 April 2023 to 29 February 2024.

Additional note for Hong Kong Residents

All funds are authorised in Hong Kong and available to Hong Kong residents except for the following list of funds which are not authorised in Hong Kong:

Invesco Developing Markets Equity Fund
Invesco Global Focus Equity Fund
Invesco Pan European Focus Equity Fund
Invesco Sustainable Eurozone Equity Fund
Invesco China A-Share Quant Equity Fund
Invesco Global Founders & Owners Fund
Invesco Metaverse and AI Fund (formerly Invesco Metaverse Fund)¹
Invesco Social Progress Fund
Invesco Belt and Road Debt Fund
Invesco Bond Fund
Invesco Emerging Market Flexible Bond Fund
Invesco Emerging Markets Local Debt Fund
Invesco Environmental Climate Opportunities Bond Fund
Invesco Euro Bond Fund
Invesco Euro Short Term Bond Fund
Invesco Global Flexible Bond Fund
Invesco Global High Yield Short Term Bond Fund
Invesco Global Total Return (EUR) Bond Fund
Invesco Net Zero Global Investment Grade Corporate Bond Fund
Invesco Real Return (EUR) Bond Fund
Invesco Sterling Bond Fund
Invesco Sustainable Multi-Sector Credit Fund
Invesco US Investment Grade Corporate Bond Fund
Invesco Global Income Fund
Invesco Sustainable Global Income Fund
Invesco Balanced-Risk Allocation Fund
Invesco Balanced-Risk Allocation 12% Fund
Invesco Balanced-Risk Select Fund
Invesco Global Targeted Returns Fund

¹ Effective 18 January 2024, Invesco Metaverse Fund was renamed to Invesco Metaverse and AI Fund.

Other Information (unaudited) (continued)

Calculation Methods of the Risk Exposure

Following the assessment of the Investment and Policy of each Fund and its exposure to financial derivatives instruments, Risk Management Function (RMF) decides the methodology to apply for global exposure calculation. For Funds under commitment approach, RMF calculates Value-at-Risk (VaR) as internal risk measurement to monitor the Fund's market risk exposure in depth; For Funds under Value-at-Risk approach (VaR), RMF calculates the Commitment exposure in case of requirement from the local regulators where the Funds are registered and distributed. Commitment exposure is calculated as the sum of the equivalent positions in the underlying assets of the derivatives held in the Fund, where the equivalent positions are calculated using the conversion methodologies outlined in Box 2 of ESMA Guideline 10-788 and additional arrangements to adjust the exposure are taken into account.

Value-at-Risk (VaR) is a statistical measurement. It intends to measure the maximum potential loss at a given confidence level (probability) over a specific time period under normal market conditions. All of the positions within the portfolio are taken into account for the VaR calculation, not just derivatives.

Absolute and Relative VaR are calculated daily using a VaR risk model based on a six years historical simulation methodology. This method for calculating VaR contains no standard distribution assumption and assumes that history repeats itself.

The calculation standards used for the VaR model are in compliance with the provisions in box 15 of ESMA Guidelines on Risk Measurement and the calculation of Global Exposure and Counterparty Risk for UCITS (Ref:10-788) ("ESMA Guidelines").

The Absolute VaR of a UCITS cannot be greater than 20% of its NAV. The Relative VaR of a UCITS cannot be more than 2 times the VaR of the reference portfolio. Invesco Management S.A. monitors that the VaR of the UCITS / 2* VaR of the reference portfolio is not greater than 100%.

The calculation is carried out, until 31 July 2023, with the following parameters:

- historical simulation;
- 2 years history of 1 day equally-weighted returns;
- 20 days horizon period;
- 99% confidence interval.

And since 1 August 2023 with the following parameters:

- historical simulation;
- 6 years history of 5 days returns (4 days overlap);
- time weighted / 1 year half life;
- 20 days horizon period;
- 99% confidence interval.

In line with box 25 of ESMA Guidelines, as the sub-funds use the VaR approach to monitor the global exposure, Invesco Management S.A. calculates the leverage for each sub-fund on a daily basis, as the sum of the absolute value of the notionals of the derivatives used. With respect to financial derivative instruments which do not have a notional value attached to them, the calculation of the value is based upon the market value of the equivalent position of the underlying asset that is attached to the financial derivative instrument and applied consistently and appropriately.

The average level of leverage figures provided below does not take into account any netting and hedging arrangements that the sub-funds may have in place at any time even though these netting and hedging arrangements are used for risk reduction purpose.

The overleaf table details the VaR approach for each sub-fund and for those sub-funds utilising the relative VaR methodology, it details the reference portfolio. The table also details the minimum, maximum and average daily VaR utilisation that occurred during the one year period ending 29 February 2024, as well as the daily average level of leverage for each sub-fund during the one year period ending 29 February 2024.

Global exposure using VaR approach

| Sub-fund | Period of Observation | Global Exposure | | | | | | | | Leverage | | |
|---|--------------------------|--|---|---|--|--|---------|-------------------------------|-------------------|------------------------|---|----------------------------------|
| | | Method Used to Calculate Global Exposure (Commitment, Absolute VaR, Relative VaR) [^] | Method Used to Calculate VaR | | Reference Portfolio for Using Relative VaR | VaR Limits Reached for last Financial Year | | | VaR Limits | | Leverage Level Reached During the Financial Year (Average levels as a percentage of NAV, calculated at least twice per month) | Leverage Calculation Method Used |
| | | | Type of Model (Historical simulation, Monte Carlo...) | Parameters (Confidence interval, holding period, observation period...) ^{^^} | | Lowest | Highest | Average (based on daily data) | Regulatory Limits | Maximum Limits Defined | | |
| Invesco Developed Small and Mid-Cap Equity Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI World Small Cap Index | 46% | 59% | 54% | 100% | 70% | 7% | Sum of Notionals |
| Invesco Developing Markets Equity Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI Emerging Markets Index | 52% | 60% | 56% | 100% | 70% | 0% | Sum of Notionals |

Other Information (unaudited) (continued)

Calculation Methods of the Risk Exposure (continued)

Global exposure using VaR approach (continued)

| Sub-fund | Period of Observation | Global Exposure | | | | | | | | | Leverage | |
|--|--------------------------|--|---|---|--|--|---------|-------------------------------|-------------------|------------------------|---|----------------------------------|
| | | Method Used to Calculate Global Exposure (Commitment, Absolute VaR, Relative VaR) [^] | Method Used to Calculate VaR | | Reference Portfolio for Using Relative VaR | VaR Limits Reached for last Financial Year | | | VaR Limits | | Leverage Level Reached During the Financial Year (Average levels as a percentage of NAV, calculated at least twice per month) | Leverage Calculation Method Used |
| | | | Type of Model (Historical simulation, Monte Carlo...) | Parameters (Confidence interval, holding period, observation period...) ^{^^} | | Lowest | Highest | Average (based on daily data) | Regulatory Limits | Maximum Limits Defined | | |
| Invesco Emerging Markets Equity Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI Emerging Markets Index | 46% | 55% | 51% | 100% | 70% | 0% | Sum of Notionals |
| Invesco Emerging Markets Select Equity Fund ³ | 1 Mar 2023 – 7 Aug 2023 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI Emerging Markets Index | 0% | 63% | 29% | 100% | 70% | 0% | Sum of Notionals |
| Invesco Global Equity Income Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI World Index | 40% | 55% | 48% | 100% | 70% | 0% | Sum of Notionals |
| Invesco Global Equity Income Advantage Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI AC World Index | 35% | 52% | 45% | 100% | 70% | 25% | Sum of Notionals |
| Invesco Global Focus Equity Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI AC World Growth Index | 59% | 77% | 69% | 100% | 80% | 0% | Sum of Notionals |
| Invesco Global Small Cap Equity Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI ACWI Small Cap Index | 45% | 54% | 50% | 100% | 70% | 0% | Sum of Notionals |
| Invesco Sustainable Global Structured Equity Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI World Index | 36% | 42% | 39% | 100% | 70% | 3% | Sum of Notionals |
| Invesco Sustainable US Structured Equity Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | S&P 500 Index | 40% | 48% | 43% | 100% | 70% | 3% | Sum of Notionals |
| Invesco US Value Equity Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | S&P 500 Value Index | 41% | 60% | 49% | 100% | 70% | 3% | Sum of Notionals |
| Invesco Continental European Equity Fund | 1 Mar 2023 – 1 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | FTSE World Europe ex UK Index | 54% | 68% | 61% | 100% | 70% | 0% | Sum of Notionals |

Other Information (unaudited) (continued)

Calculation Methods of the Risk Exposure (continued)

Global exposure using VaR approach (continued)

| Sub-fund | Period of Observation | Global Exposure | | | | | | | | | Leverage | |
|---|--------------------------|--|---|---|--|--|---------|-------------------------------|-------------------|------------------------|---|----------------------------------|
| | | Method Used to Calculate Global Exposure (Commitment, Absolute VaR, Relative VaR) ^A | Method Used to Calculate VaR | | Reference Portfolio for Using Relative VaR | VaR Limits Reached for last Financial Year | | | VaR Limits | | Leverage Level Reached During the Financial Year (Average levels as a percentage of NAV, calculated at least twice per month) | Leverage Calculation Method Used |
| | | | Type of Model (Historical simulation, Monte Carlo...) | Parameters (Confidence interval, holding period, observation period...) ^{AA} | | Lowest | Highest | Average (based on daily data) | Regulatory Limits | Maximum Limits Defined | | |
| Invesco Continental European Small Cap Equity Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI Europe ex UK Small Cap Index | 43% | 60% | 52% | 100% | 80% | 8% | Sum of Notionals |
| Invesco Euro Equity Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI EMU Index | 47% | 54% | 51% | 100% | 70% | 0% | Sum of Notionals |
| Invesco Pan European Equity Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI Europe Index | 56% | 64% | 60% | 100% | 70% | 0% | Sum of Notionals |
| Invesco Pan European Equity Income Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI Europe Index | 46% | 55% | 52% | 100% | 70% | 2% | Sum of Notionals |
| Invesco Pan European Focus Equity Fund ⁴ | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI Europe Index | 57% | 70% | 64% | 100% | 70% | 0% | Sum of Notionals |
| Invesco Pan European Small Cap Equity Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI Europe Small Cap Index | 39% | 60% | 52% | 100% | 70% | 10% | Sum of Notionals |
| Invesco Sustainable Eurozone Equity Fund ¹ | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI EMU Index | 47% | 53% | 51% | N/A | 70% | 0% | Commitment |
| Invesco Sustainable Pan European Structured Equity Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI Europe Index | 41% | 46% | 44% | 100% | 70% | 2% | Sum of Notionals |
| Invesco UK Equity Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | FTSE All-Share Index | 46% | 58% | 54% | 100% | 70% | 0% | Sum of Notionals |
| Invesco Japanese Equity Advantage Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | TOPIX Index | 47% | 55% | 50% | 100% | 70% | 0% | Sum of Notionals |

Other Information (unaudited) (continued)

Calculation Methods of the Risk Exposure (continued)

Global exposure using VaR approach (continued)

| Sub-fund | Period of Observation | Global Exposure | | | | | | | | | Leverage | |
|--|--------------------------|--|---|---|--|--|---------|-------------------------------|-------------------|------------------------|---|----------------------------------|
| | | Method Used to Calculate Global Exposure (Commitment, Absolute VaR, Relative VaR) [^] | Method Used to Calculate VaR | | Reference Portfolio for Using Relative VaR | VaR Limits Reached for last Financial Year | | | VaR Limits | | Leverage Level Reached During the Financial Year (Average levels as a percentage of NAV, calculated at least twice per month) | Leverage Calculation Method Used |
| | | | Type of Model (Historical simulation, Monte Carlo...) | Parameters (Confidence interval, holding period, observation period...) ^{^^} | | Lowest | Highest | Average (based on daily data) | Regulatory Limits | Maximum Limits Defined | | |
| Invesco Nippon Small/Mid Cap Equity Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | Russell Nomura Small Cap Index | 49% | 68% | 60% | 100% | 75% | 0% | Sum of Notionals |
| Invesco Responsible Japanese Equity Value Discovery Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | TOPIX Index | 50% | 58% | 53% | 100% | 70% | 0% | Sum of Notionals |
| Invesco ASEAN Equity Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI AC ASEAN Index | 50% | 60% | 54% | 100% | 75% | 0% | Sum of Notionals |
| Invesco Asia Consumer Demand Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI AC Asia ex Japan Index | 46% | 58% | 52% | 100% | 70% | 0% | Sum of Notionals |
| Invesco Asia Opportunities Equity Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI AC Asia ex Japan Index | 45% | 61% | 53% | 100% | 70% | 0% | Sum of Notionals |
| Invesco Asian Equity Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI AC Asia ex Japan Index | 45% | 56% | 51% | 100% | 70% | 0% | Sum of Notionals |
| Invesco China A-Share Quality Core Equity Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI China A daily | 55% | 64% | 60% | N/A | 80% | 0% | Commitment |
| Invesco China A-Share Quant Equity Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI China A daily | 45% | 54% | 49% | N/A | 70% | 0% | Commitment |
| Invesco China Focus Equity Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI China 10/40 Index | 46% | 56% | 51% | 100% | 70% | 0% | Sum of Notionals |
| Invesco China Health Care Equity Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI China A Onshore Health Care Index | 43% | 59% | 48% | N/A | 80% | 0% | Commitment |

Other Information (unaudited) (continued)

Calculation Methods of the Risk Exposure (continued)

Global exposure using VaR approach (continued)

| Sub-fund | Period of Observation | Global Exposure | | | | | | | | Leverage | | |
|--|--------------------------|--|---|---|--|--|---------|-------------------------------|-------------------|------------------------|---|----------------------------------|
| | | Method Used to Calculate Global Exposure (Commitment, Absolute VaR, Relative VaR) ^A | Method Used to Calculate VaR | | Reference Portfolio for Using Relative VaR | VaR Limits Reached for last Financial Year | | | VaR Limits | | Leverage Level Reached During the Financial Year (Average levels as a percentage of NAV, calculated at least twice per month) | Leverage Calculation Method Used |
| | | | Type of Model (Historical simulation, Monte Carlo...) | Parameters (Confidence interval, holding period, observation period...) ^{AA} | | Lowest | Highest | Average (based on daily data) | Regulatory Limits | Maximum Limits Defined | | |
| Invesco Greater China Equity Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI Golden Dragon 10/40 Index | 48% | 59% | 54% | 100% | 70% | 0% | Sum of Notionals |
| Invesco India Equity Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI India 10/40 Index | 46% | 54% | 51% | 100% | 70% | 0% | Sum of Notionals |
| Invesco Emerging Markets ex-China Equity Fund (formerly Invesco Pacific Equity Fund ²) | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI EM ex China 10/40 Index | 39% | 60% | 54% | 100% | 70% | 0% | Sum of Notionals |
| Invesco PRC Equity Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI China 10/40 Index | 47% | 58% | 53% | 100% | 70% | 0% | Sum of Notionals |
| Invesco Energy Transition Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI AC World Index | 33% | 46% | 41% | N/A | 75% | 0% | Commitment |
| Invesco Global Consumer Trends Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI World Consumer Discretionary Index | 58% | 70% | 61% | 100% | 80% | 0% | Sum of Notionals |
| Invesco Global Founders & Owners Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI ACWI Index | 52% | 62% | 58% | 100% | 70% | 0% | Sum of Notionals |
| Invesco Global Health Care Innovation Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI World Health Care Index | 59% | 73% | 66% | 100% | 75% | 0% | Sum of Notionals |
| Invesco Global Income Real Estate Securities Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | FTSE EPRA/NAREIT Developed Index | 26% | 37% | 30% | 100% | 70% | 0% | Sum of Notionals |
| Invesco Global Thematic Innovation Equity Fund ³ | 1 Mar 2023 – 8 Oct 2023 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI AC World Index | 0% | 62% | 49% | 100% | 70% | 0% | Sum of Notionals |

Other Information (unaudited) (continued)

Calculation Methods of the Risk Exposure (continued)

Global exposure using VaR approach (continued)

| Sub-fund | Period of Observation | Global Exposure | | | | | | | | | Leverage | |
|---|--------------------------|--|---|---|---|--|---------|-------------------------------|-------------------|------------------------|---|----------------------------------|
| | | Method Used to Calculate Global Exposure (Commitment, Absolute VaR, Relative VaR) [^] | Method Used to Calculate VaR | | Reference Portfolio for Using Relative VaR | VaR Limits Reached for last Financial Year | | | VaR Limits | | Leverage Level Reached During the Financial Year (Average levels as a percentage of NAV, calculated at least twice per month) | Leverage Calculation Method Used |
| | | | Type of Model (Historical simulation, Monte Carlo...) | Parameters (Confidence interval, holding period, observation period...) ^{^^} | | Lowest | Highest | Average (based on daily data) | Regulatory Limits | Maximum Limits Defined | | |
| Invesco Gold & Special Minerals Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | Philadelphia Gold and Silver Index | 40% | 51% | 45% | 100% | 70% | 13% | Sum of Notionals |
| Invesco Metaverse and AI Fund (formerly Invesco Metaverse Fund ²) | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI AC World Index | 55% | 65% | 61% | N/A | 75% | 0% | Commitment |
| Invesco Responsible Global Real Assets Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | S&P Real Assets Equity Index | 46% | 57% | 51% | 100% | 70% | 0% | Sum of Notionals |
| Invesco Social Progress Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | MSCI Europe Index | 38% | 45% | 42% | N/A | 70% | 0% | Commitment |
| Invesco Asian Flexible Bond Fund | 1 Mar 2023 – 29 Feb 2024 | Absolute VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | N/A | 2% | 4% | 4% | 20% | 6% | 6% | Sum of Notionals |
| Invesco Asian Investment Grade Bond Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | 85% JACI IG Index, 15% BBG China Treasury and Policy Bank Index | 42% | 58% | 51% | 100% | 70% | 5% | Sum of Notionals |
| Invesco Belt and Road Debt Fund | 1 Mar 2023 – 29 Feb 2024 | Absolute VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | N/A | 3% | 4% | 3% | 20% | 6% | 3% | Sum of Notionals |
| Invesco Bond Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | Bloomberg Barclays Global Aggregate Index | 50% | 70% | 58% | 100% | 70% | 178% | Sum of Notionals |
| Invesco Emerging Markets Bond Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | J.P. Morgan EMBI Global Diversified Index | 43% | 54% | 49% | 100% | 70% | 2% | Sum of Notionals |
| Invesco Emerging Market Corporate Bond Fund | 1 Mar 2023 – 29 Feb 2024 | Absolute VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | N/A | 2% | 5% | 3% | 20% | 14% | 7% | Sum of Notionals |

Other Information (unaudited) (continued)

Calculation Methods of the Risk Exposure (continued)

Global exposure using VaR approach (continued)

| Sub-fund | Period of Observation | Global Exposure | | | | | | | | | Leverage | |
|---|--------------------------|--|---|---|--|--|---------|-------------------------------|-------------------|------------------------|---|----------------------------------|
| | | Method Used to Calculate Global Exposure (Commitment, Absolute VaR, Relative VaR) [^] | Method Used to Calculate VaR | | Reference Portfolio for Using Relative VaR | VaR Limits Reached for last Financial Year | | | VaR Limits | | Leverage Level Reached During the Financial Year (Average levels as a percentage of NAV, calculated at least twice per month) | Leverage Calculation Method Used |
| | | | Type of Model (Historical simulation, Monte Carlo...) | Parameters (Confidence interval, holding period, observation period...) ^{^^} | | Lowest | Highest | Average (based on daily data) | Regulatory Limits | Maximum Limits Defined | | |
| Invesco Emerging Market Flexible Bond Fund | 1 Mar 2023 – 29 Feb 2024 | Absolute VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | N/A | 5% | 7% | 6% | 20% | 14% | 289% | Sum of Notionals |
| Invesco Emerging Markets Local Debt Fund | 1 Mar 2023 – 29 Feb 2024 | Absolute VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | N/A | 6% | 8% | 7% | 20% | 14% | 319% | Sum of Notionals |
| Invesco Environmental Climate Opportunities Bond Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | 85% ICE BofA Global Corporate Index (USD Hedged) and 15% ICE BofA Global High Yield Index (USD Hedged) | 48% | 67% | 59% | 100% | 70% | 67% | Sum of Notionals |
| Invesco Euro Bond Fund | 1 Mar 2023 – 29 Feb 2024 | Absolute VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | N/A | 4% | 5% | 4% | 20% | 10% | 74% | Sum of Notionals |
| Invesco Euro Corporate Bond Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | 85% ICE BofA Euro Corporate Index and 15% ICE BofA Euro High Yield Index | 49% | 56% | 53% | 100% | 70% | 13% | Sum of Notionals |
| Invesco Euro Short Term Bond Fund | 1 Mar 2023 – 29 Feb 2024 | Absolute VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | N/A | 1% | 2% | 2% | 20% | 4% | 31% | Sum of Notionals |
| Invesco Euro Ultra-Short Term Debt Fund | 1 Mar 2023 – 29 Feb 2024 | Absolute VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | N/A | 0% | 1% | 0% | 20% | 2% | 12% | Sum of Notionals |
| Invesco Global Convertible Fund ³ | 1 Mar 2023 – 23 Nov 2023 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | ICE BofA Global 300 Convertible Index | 0% | 52% | 43% | 100% | 75% | 121% | Sum of Notionals |
| Invesco Global Flexible Bond Fund | 1 Mar 2023 – 29 Feb 2024 | Absolute VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | N/A | 3% | 6% | 4% | 20% | 9% | 315% | Sum of Notionals |

Other Information (unaudited) (continued)

Calculation Methods of the Risk Exposure (continued)

Global exposure using VaR approach (continued)

| Sub-fund | Period of Observation | Global Exposure | | | | | | | | | Leverage | |
|--|--------------------------|--|---|---|--|--|---------|-------------------------------|-------------------|------------------------|---|----------------------------------|
| | | Method Used to Calculate Global Exposure (Commitment, Absolute VaR, Relative VaR) [^] | Method Used to Calculate VaR | | Reference Portfolio for Using Relative VaR | VaR Limits Reached for last Financial Year | | | VaR Limits | | Leverage Level Reached During the Financial Year (Average levels as a percentage of NAV, calculated at least twice per month) | Leverage Calculation Method Used |
| | | | Type of Model (Historical simulation, Monte Carlo...) | Parameters (Confidence interval, holding period, observation period...) ^{^^} | | Lowest | Highest | Average (based on daily data) | Regulatory Limits | Maximum Limits Defined | | |
| Invesco Global High Yield Short Term Bond Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | Bloomberg Global High Yield Corporate 1-5 Year Ba/B Index USD Hedged | 32% | 64% | 48% | 100% | 70% | 19% | Sum of Notionals |
| Invesco Global Investment Grade Corporate Bond Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | Bloomberg Barclays Global Aggregate Corporate Index | 40% | 47% | 43% | 100% | 70% | 66% | Sum of Notionals |
| Invesco Global Total Return (EUR) Bond Fund | 1 Mar 2023 – 29 Feb 2024 | Absolute VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | N/A | 3% | 6% | 4% | 20% | 9% | 99% | Sum of Notionals |
| Invesco India Bond Fund | 1 Mar 2023 – 29 Feb 2024 | Absolute VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | N/A | 4% | 5% | 5% | 20% | 14% | 0% | Sum of Notionals |
| Invesco Net Zero Global Investment Grade Corporate Bond Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | Bloomberg Barclays Global Aggregate Corporate Index | 51% | 57% | 54% | 100% | 70% | 69% | Sum of Notionals |
| Invesco Real Return (EUR) Bond Fund | 1 Mar 2023 – 29 Feb 2024 | Absolute VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | N/A | 4% | 6% | 5% | 20% | 10% | 36% | Sum of Notionals |
| Invesco Sterling Bond Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | ICE BofA Sterling Corporate Index | 42% | 57% | 52% | 100% | 70% | 16% | Sum of Notionals |
| Invesco Sustainable China Bond Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | 85% JACI China and 15% JACI HK | 41% | 62% | 50% | N/A | 80% | 15% | Commitment |
| Invesco Sustainable Global High Income Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | Bloomberg Global High Yield Corporate Index (Hedged) | 46% | 66% | 52% | 100% | 70% | 18% | Sum of Notionals |
| Invesco Sustainable Multi-Sector Credit Fund | 1 Mar 2023 – 29 Feb 2024 | Absolute VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | N/A | 3% | 4% | 3% | 20% | 14% | 168% | Sum of Notionals |

Other Information (unaudited) (continued)

Calculation Methods of the Risk Exposure (continued)

Global exposure using VaR approach (continued)

| Sub-fund | Period of Observation | Global Exposure | | | | | | | | | Leverage | |
|---|--------------------------|--|---|---|--|--|---------|-------------------------------|-------------------|------------------------|---|----------------------------------|
| | | Method Used to Calculate Global Exposure (Commitment, Absolute VaR, Relative VaR) ^A | Method Used to Calculate VaR | | Reference Portfolio for Using Relative VaR | VaR Limits Reached for last Financial Year | | | VaR Limits | | Leverage Level Reached During the Financial Year (Average levels as a percentage of NAV, calculated at least twice per month) | Leverage Calculation Method Used |
| | | | Type of Model (Historical simulation, Monte Carlo...) | Parameters (Confidence interval, holding period, observation period...) ^{AA} | | Lowest | Highest | Average (based on daily data) | Regulatory Limits | Maximum Limits Defined | | |
| Invesco UK Investment Grade Bond Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | ICE BofA Sterling Broad Market Index | 46% | 64% | 51% | 100% | 70% | 15% | Sum of Notionals |
| Invesco USD Ultra-Short Term Debt Fund | 1 Mar 2023 – 29 Feb 2024 | Absolute VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | N/A | 0% | 0% | 0% | 20% | 2% | 1% | Sum of Notionals |
| Invesco US High Yield Bond Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | Bloomberg Barclays US Corporate High Yield 2% Issuer Capped Index | 43% | 53% | 48% | 100% | 70% | 6% | Sum of Notionals |
| Invesco US Investment Grade Corporate Bond Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | Bloomberg Barclays US Credit Index | 49% | 58% | 54% | 100% | 80% | 38% | Sum of Notionals |
| Invesco Asia Asset Allocation Fund | 1 Mar 2023 – 29 Feb 2024 | Absolute VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | N/A | 7% | 10% | 8% | N/A | 11% | 2% | Commitment |
| Invesco Global Income Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | 40% MSCI World (EUR hedged), 10% ICE BofA Global Corporate Index (EUR hedged), 40% ICE BofA Global High Yield Index (EUR hedged) and 10% JP Morgan EMBI Global Diversified Index | 34% | 52% | 44% | 100% | 70% | 145% | Sum of Notionals |
| Invesco Pan European High Income Fund | 1 Mar 2023 – 29 Feb 2024 | Absolute VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | N/A | 4% | 5% | 4% | 20% | 14% | 39% | Sum of Notionals |
| Invesco Sustainable Allocation Fund | 1 Mar 2023 – 29 Feb 2024 | Absolute VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | N/A | 6% | 8% | 8% | 20% | 16% | 117% | Sum of Notionals |

Other Information (unaudited) (continued)

Calculation Methods of the Risk Exposure (continued)

Global exposure using VaR approach (continued)

| Sub-fund | Period of Observation | Global Exposure | | | | | | | | | Leverage | |
|---|--------------------------|--|---|---|---|--|---------|-------------------------------|-------------------|------------------------|---|----------------------------------|
| | | Method Used to Calculate Global Exposure (Commitment, Absolute VaR, Relative VaR) [^] | Method Used to Calculate VaR | | Reference Portfolio for Using Relative VaR | VaR Limits Reached for last Financial Year | | | VaR Limits | | Leverage Level Reached During the Financial Year (Average levels as a percentage of NAV, calculated at least twice per month) | Leverage Calculation Method Used |
| | | | Type of Model (Historical simulation, Monte Carlo...) | Parameters (Confidence interval, holding period, observation period...) ^{^^} | | Lowest | Highest | Average (based on daily data) | Regulatory Limits | Maximum Limits Defined | | |
| Invesco Sustainable Global Income Fund | 1 Mar 2023 – 29 Feb 2024 | Relative VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | 50% MSCI World Index (Euro Hedged) Net TR / 35% ICE BofA Global Corporate Bond Index (Euro Hedged) TR / 15% ICE BofA Global High Yield Index (Euro Hedged) TR | 37% | 49% | 43% | 100% | 75% | 72% | Sum of Notionals |
| Invesco Balanced-Risk Allocation Fund | 1 Mar 2023 – 29 Feb 2024 | Absolute VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | N/A | 6% | 9% | 7% | 20% | 16% | 298% | Sum of Notionals |
| Invesco Balanced-Risk Allocation 12% Fund (formerly Invesco Macro Allocation Strategy Fund ²) | 1 Mar 2023 – 29 Feb 2024 | Absolute VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | N/A | 3% | 13% | 7% | 20% | 13% | 395% | Sum of Notionals |
| Invesco Balanced-Risk Select Fund | 1 Mar 2023 – 29 Feb 2024 | Absolute VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | N/A | 6% | 9% | 7% | 20% | 16% | 227% | Sum of Notionals |
| Invesco Global Targeted Returns Fund | 1 Mar 2023 – 29 Feb 2024 | Absolute VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | N/A | 2% | 3% | 2% | 20% | 8% | 728% | Delta-Adjusted Sum of Notionals |
| Invesco Global Targeted Returns Select Fund ³ | 1 Mar 2023 – 12 Oct 2023 | Absolute VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | N/A | 0% | 6% | 2% | 20% | 8% | 683% | Delta-Adjusted Sum of Notionals |
| Invesco Fixed Maturity Global Debt 2024 Fund ³ | 1 Mar 2023 – 29 Jun 2023 | Absolute VaR | Historical Simulation | 99% confidence level, 20 days, 6 years of risk factors | N/A | 0% | 1% | 1% | N/A | 9% | 0% | Commitment |

[^] Invesco Management S.A monitors for the Relative VaR that the Portfolio VaR / (2* Reference Portfolio VaR) is not greater than 100%.

^{^^} Until 31 July 2023: 99% confidence level, 20 days, 2 years of risk factors. Since 1 August 2023: 99% confidence level, 20 days, 6 years of risk factors with 1 year half-life.

Global exposure using Commitment approach

Other Information (unaudited) (continued)

Calculation Methods of the Risk Exposure (continued)

Global exposure using VaR approach (continued)

The table details the minimum, maximum and average leverage within the commitment method during the year ending 29 February 2024.

| Sub-Fund | Period of Observation | Commitment Method Leverage | | | |
|---|--------------------------|----------------------------|---------|---------|---------|
| | | Limit | Minimum | Average | Maximum |
| Invesco Social Progress Fund | 1 Mar 2023 – 29 Feb 2024 | 100% | 0.0% | 0.0% | 0.0% |
| Invesco China A-Share Quality Core Equity Fund | 1 Mar 2023 – 29 Feb 2024 | 100% | 0.0% | 0.0% | 0.0% |
| Invesco China A-Share Quant Equity Fund | 1 Mar 2023 – 29 Feb 2024 | 100% | 0.0% | 0.0% | 0.0% |
| Invesco China Health Care Equity Fund | 1 Mar 2023 – 29 Feb 2024 | 100% | 0.0% | 0.0% | 0.0% |
| Invesco Energy Transition Fund | 1 Mar 2023 – 29 Feb 2024 | 100% | 0.0% | 0.0% | 0.0% |
| Invesco Metaverse and AI Fund (formerly Invesco Metaverse Fund ²) | 1 Mar 2023 – 29 Feb 2024 | 100% | 0.0% | 0.0% | 0.0% |
| Invesco Sustainable China Bond Fund | 1 Mar 2023 – 29 Feb 2024 | 100% | 0.0% | 24.3% | 0.0% |
| Invesco Asia Asset Allocation Fund | 1 Mar 2023 – 29 Feb 2024 | 100% | 0.0% | 7.1% | 0.0% |

¹ Effective 29 March 2023, Invesco Sustainable Eurozone Equity Fund was launched.

² Effective 8 August 2023, Invesco Macro Allocation Strategy Fund was repositioned and renamed to Invesco Balanced-Risk Allocation 12% Fund.

Effective 18 January 2024, Invesco Metaverse Fund was renamed to Invesco Metaverse and AI Fund.

Effective 1 February 2024, Invesco Pacific Equity Fund was repositioned and renamed to Invesco Emerging Markets Ex-China Equity Fund.

³ Effective 30 June 2023, Invesco Fixed Maturity Global Debt 2024 Fund was put into liquidation.

Effective 8 August 2023, Invesco Emerging Markets Select Equity Fund was put into liquidation.

Effective 9 October 2023, Invesco Global Thematic Innovation Equity Fund was put into liquidation.

Effective 30 October 2023, Invesco Global Targeted Returns Select Fund was put into liquidation.

Effective 24 November 2023, Invesco Global Convertible Fund was put into liquidation.

⁴ Effective 2 February 2024, Invesco Continental European Equity Fund merged into Invesco Pan European Focus Equity Fund.

Remuneration Policy

Invesco Management S.A. (the "Management Company") has adopted a remuneration policy which is consistent with the principles outlined in the European Securities and Markets Authority (ESMA) Guidelines on sound remuneration policies under the UCITS Directive.

The policy was revised in 2023, to include specificities for some Invesco EU regulated Management Companies. The Management Company was not impacted by the changes.

The purpose of the remuneration policy is to ensure the remuneration of the staff of the Management Company is consistent with and promotes sound and effective risk management, does not encourage risk-taking which is inconsistent with the risk profiles, rules or instruments of incorporation of the Manager and of the UCITS it manages and does not impair the Management Company's compliance with its duty to act in the best interests of the UCITS it manages. The Management Company's summary remuneration policy is available on our website (www.invescomanagementcompany.lu). The Management Company's full remuneration policy is available for free from the registered office (see address page 3) upon request.

The remuneration policy is reviewed annually by the Compliance, Human Resources and Risk Management functions who recommend any adjustments to ensure continued alignment of the policy with sound risk management. The board of directors of the Management Company is responsible for the oversight of remuneration and for ensuring adherence to this policy through the Human Resources function.

The Internal Audit function conducts regular testing of administration of the remuneration policy to assess its ongoing compliance with the Invesco Group's remuneration policies and procedures.

The aggregate total remuneration for the staff of the Management Company during performance year 2023 (1st January 2023 to 31st December 2023) is EUR 28.30m of which EUR 20.53m is fixed remuneration and EUR 7.77m is variable remuneration. The number of beneficiaries is 113.

The Management Company has identified individuals considered to have a material impact on the risk profile of the Management Company or the UCITS it manages (Identified Staff), who include board members of the Management Company, senior management, heads of control functions, other risk takers and any employees receiving total remuneration that takes them into the same remuneration bracket as senior management and risk takers.

The aggregate total remuneration paid to the Identified Staff of the Management Company for UCITS related activities for the performance year 2023 (1st January 2023 to 31st December 2023) is EUR 23.79m of which EUR 7.43m is paid to Senior Management and EUR 16.36m is paid to other Identified Staff. Please note the total remuneration for Identified Staff of the Management Company for UCITS related activities includes remuneration for staff employed by delegates.

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation

Total Return Swaps

The following tables detail the unrealised for Total Return Swaps analysed by counterparty, as at the Statement of Net Assets date.

All the Collateral received during the year is in form of cash.

All the Collateral received in relation to Total Return Swaps is in custody at The Bank of New York Mellon SA/NV.

Collateral is settled on Invesco's main custody accounts for their sub-funds, they do not have separate collateral accounts used for the movement of cash collateral.

All Total Return Swaps transactions are bilateral.

Invesco Global Total Return (EUR) Bond Fund

| Counterparty | Counterparty's country of incorporation | Total Return Swaps* EUR | % of Total Net Assets |
|-----------------|---|----------------------------|--------------------------|
| JP Morgan Chase | United States | 866,770 | 0.05% |

* Sum of the absolute unrealised value.

The market value of Open Total Return Swaps as a proportion of the sub-fund's NAV, as at the Statement of Net Assets date, was 0.05%.

The Interest earned on Total Return Swaps is included in the Total Net Profit and Loss account figure for interest on swaps of EUR (2,677,921) (disclosed at year end only).

Invesco Balanced-Risk Allocation Fund

| Counterparty | Counterparty's country of incorporation | Total Return Swaps* EUR | % of Total Net Assets |
|-----------------|---|----------------------------|--------------------------|
| Barclays | United Kingdom | 229,275 | 0.02% |
| BNP Paribas | France | 1,872,814 | 0.16% |
| Citigroup | United States | 1,152,764 | 0.10% |
| Goldman Sachs | United States | 53,641 | 0.00% |
| JP Morgan Chase | United States | 2,599,885 | 0.24% |
| Merrill Lynch | United States | 159,694 | 0.01% |

* Sum of the absolute unrealised value

The market value of Open Total Return Swaps as a proportion of the sub-fund's NAV, as at the Statement of Net Assets date, was 0.53%.

The Interest earned on Total Return Swaps is included in the Total Net Profit and Loss account figure for interest on swaps of EUR (15,908,977) (disclosed at year end only).

Invesco Balanced-Risk Select Fund

| Counterparty | Counterparty's country of incorporation | Total Return Swaps* EUR | % of Total Net Assets |
|-----------------|---|----------------------------|--------------------------|
| Barclays | United Kingdom | 6,398 | 0.01% |
| BNP Paribas | France | 219,365 | 0.20% |
| Citigroup | United States | 121,129 | 0.11% |
| Goldman Sachs | United States | 3,934 | 0.00% |
| JP Morgan Chase | United States | 282,674 | 0.26% |

* Sum of the absolute unrealised value

The market value of Open Total Return Swaps as a proportion of the sub-fund's NAV, as at the Statement of Net Assets date, was 0.58%.

The Interest earned on Total Return Swaps is included in the Total Net Profit and Loss account figure for interest on swaps of EUR (1,932,847) (disclosed at year end only).

Invesco Global Targeted Returns Fund

| Counterparty | Counterparty's country of incorporation | Total Return Swaps* EUR | % of Total Net Assets |
|------------------|---|----------------------------|--------------------------|
| Societe Generale | France | 723,789 | 0.64% |

* Sum of the absolute unrealised value

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Total Return Swaps (continued)

The market value of Open Total Return Swaps as a proportion of the sub-fund's NAV, as at the Statement of Net Assets date, was 0.64%.

The Interest earned on Total Return Swaps is included in the Total Net Profit and Loss account figure for interest on swaps of EUR (1,077,366) (disclosed at year end only).

The following tables provide an analysis of the maturity tenor of open OTC derivative transactions and associated collateral received/provided, as at the Statement of Net Assets date.

Invesco Global Total Return (EUR) Bond Fund

| Maturity tenor | Total Return Swaps (net exposure) EUR |
|-----------------------|---|
| one week to one month | – |
| 1 month to 3 months | 866,770 |
| 3 months to 1 year | – |
| over 1 year | – |
| Total | 866,770 |

The above maturity tenor analysis has been based on the contractual maturity date of the relevant OTC derivative transaction.

Invesco Balanced-Risk Allocation Fund

| Maturity tenor | Total Return Swaps (net exposure) EUR |
|-----------------------|---|
| one week to one month | 772,509 |
| 1 month to 3 months | 876,100 |
| 3 months to 1 year | 4,419,464 |
| over 1 year | – |
| Total | 6,068,073 |

The above maturity tenor analysis has been based on the contractual maturity date of the relevant OTC derivative transaction.

Invesco Balanced-Risk Select Fund

| Maturity tenor | Total Return Swaps (net exposure) EUR |
|-----------------------|---|
| one week to one month | 101,414 |
| 1 month to 3 months | 79,566 |
| 3 months to 1 year | 452,520 |
| over 1 year | – |
| Total | 633,500 |

The above maturity tenor analysis has been based on the contractual maturity date of the relevant OTC derivative transaction.

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Total Return Swaps (continued)

Invesco Global Targeted Returns Fund

| Maturity tenor | Total Return Swaps (net exposure) EUR |
|-----------------------|---|
| within one week | 723,789 |
| one week to one month | – |
| 1 month to 3 months | – |
| 3 months to 1 year | – |
| over 1 year | – |
| Total | 723,789 |

The above maturity tenor analysis has been based on the contractual maturity date of the relevant OTC derivative transaction.

The table on page 476 provides the cash collateral in relation to derivative contracts (including Total Return Swaps) held as at 29 February 2024.

As at the Statement of Net Assets date, all of the cash collateral received in respect of OTC derivative transactions was re-invested in money market funds managed by the sub-fund as disclosed in the sub-fund's schedules of investments.

The following tables provides a currency analysis of the cash received/provided by the sub-fund(s), in respect of OTC derivative transactions (including Total Return Swaps) as at the Statement of Net Assets date.

Invesco Global Total Return (EUR) Bond Fund

| Currency | Collateral Counterparties | Cash collateral received EUR | Cash collateral provided EUR |
|---|--|---------------------------------|---------------------------------|
| OTC derivative transactions (including Total Return Swaps) | | | |
| EUR | Citigroup, Deutsche Bank, JP Morgan Chase, NatWest Markets Plc | (300,000) | 1,310,000 |
| Total | | (300,000) | 1,310,000 |

Income earned / (paid) by the sub-fund from the reinvestment of cash collateral in money market funds amounted to EUR 24,258 for the year ended 29 February 2024 and is presented within "Other income and Other interest paid" in the Statement of Operations and Changes in Net Assets.

Invesco Balanced-Risk Allocation Fund

| Currency | Collateral Counterparties | Cash collateral received EUR | Cash collateral provided EUR |
|---|---|---------------------------------|---------------------------------|
| OTC derivative transactions (including Total Return Swaps) | | | |
| EUR | Barclays Capital, BNP Paribas, Citigroup, JP Morgan Chase, Macquarie, Merrill Lynch, Morgan Stanley | (11,540,000) | 1,450,000 |
| Total | | (11,540,000) | 1,450,000 |

Income earned / (paid) by the sub-fund from the reinvestment of cash collateral in money market funds amounted to EUR 50,818 for the year ended 29 February 2024 and is presented within "Other income and Other interest paid" in the Statement of Operations and Changes in Net Assets.

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Total Return Swaps (continued)

Invesco Balanced-Risk Select Fund

| Currency | Collateral Counterparties | Cash collateral received EUR | Cash collateral provided EUR |
|---|--|---------------------------------|---------------------------------|
| OTC derivative transactions (including Total Return Swaps) | | | |
| EUR | BNP Paribas, JP Morgan Chase, Morgan Stanley | (510,000) | 270,000 |
| Total | | (510,000) | 270,000 |

Income earned / (paid) by the sub-fund from the reinvestment of cash collateral in money market funds amounted to EUR (6,661) for the year ended 29 February 2024 and is presented within "Other income and Other interest paid" in the Statement of Operations and Changes in Net Assets.

Invesco Global Targeted Returns Fund

| Currency | Collateral Counterparties | Cash collateral received EUR | Cash collateral provided EUR |
|---|--|---------------------------------|---------------------------------|
| OTC derivative transactions (including Total Return Swaps) | | | |
| EUR | Barclays Capital, Deutsche Bank, Goldman Sachs, Societe Generale | (1,210,000) | 310,000 |
| Total | | (1,210,000) | 310,000 |

Income earned / (paid) by the sub-fund from the reinvestment of cash collateral in money market funds amounted to EUR (178,940) for the year ended 29 February 2024 and is presented within "Other income and Other interest paid" in the Statement of Operations and Changes in Net Assets.

Unrealised Gains and Losses on Total Return Swaps can be seen on Statement of Operations and Changes in Net Assets.

On the Statement of Operations there is one line, "Net realised gain/(loss) on investments, derivatives and foreign currencies and other" which includes all Realised Gains and Losses on Derivatives. Within the tables below, the Realised gains and losses on Total Return Swaps are disclosed.

| Fund | Currency | Total Return Swaps Realised Gains/(Losses) |
|---|----------|--|
| Invesco Global Total Return (EUR) Bond Fund | EUR | 4,082,221 |
| Invesco Balanced-Risk Allocation Fund | EUR | 53,049,528 |
| Invesco Balanced-Risk Allocation 12% Fund | EUR | 402,402 |
| Invesco Balanced-Risk Select Fund | EUR | 6,596,193 |
| Invesco Global Targeted Returns Fund | EUR | 9,835,463 |
| Invesco Global Targeted Returns Select Fund | EUR | 1,099,153 |

Costs are not identified separately as they are either embedded in spreads or form part of other costs disclosed in the Statement of Operations and Changes in Net Assets and it is not possible to allocate such costs retrospectively.

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending

All securities lending transactions entered into by the Funds are subject to a written legal agreement between the Funds and the Securities Lending Agent, The Bank of New York Mellon SA/NV, a related party to the Company, and separately between the Securities Lending Agent and the approved borrowing counterparty.

The following table details the aggregate value of securities on loan by Fund as a proportion of total lendable assets and each Fund's net asset value as at 29 February 2024:

| Fund | Currency | Aggregate value of securities on loan | % of Total lendable assets | % of Net asset value |
|---|----------|---------------------------------------|----------------------------|----------------------|
| Invesco Developed Small and Mid-Cap Equity Fund | USD | 9,053,010 | 9.05 | 8.85 |
| Invesco Emerging Markets Equity Fund | USD | 46,809 | 0.05 | 0.03 |
| Invesco Global Equity Income Fund | USD | 4,356,455 | 0.8 | 0.76 |
| Invesco Global Small Cap Equity Fund | USD | 18,122,106 | 5.91 | 5.47 |
| Invesco Sustainable US Structured Equity Fund | USD | 262,780 | 0.92 | 0.87 |
| Invesco US Value Equity Fund | USD | 1,677,612 | 1.05 | 1.04 |
| Invesco Continental European Small Cap Equity Fund | EUR | 22,465,163 | 8.18 | 7.78 |
| Invesco Euro Equity Fund | EUR | 24,232,325 | 2.78 | 2.73 |
| Invesco Pan European Equity Fund | EUR | 90,718,641 | 7.03 | 6.73 |
| Invesco Pan European Equity Income Fund | EUR | 2,826,371 | 5.48 | 5.43 |
| Invesco Pan European Focus Equity Fund | EUR | 3,443,707 | 5.74 | 5.57 |
| Invesco Pan European Small Cap Equity Fund | EUR | 8,281,883 | 12.98 | 12.44 |
| Invesco Sustainable Pan European Structured Equity Fund | EUR | 3,452,480 | 0.38 | 0.37 |
| Invesco Japanese Equity Advantage Fund | JPY | 4,180,332,720 | 2.01 | 1.95 |
| Invesco Nippon Small/Mid Cap Equity Fund | JPY | 529,377,810 | 4.52 | 4.75 |
| Invesco Asia Consumer Demand Fund | USD | 2,600,802 | 1.27 | 0.74 |
| Invesco Asia Opportunities Equity Fund | USD | 1,750,459 | 0.91 | 0.59 |
| Invesco Asian Equity Fund | USD | 9,798,866 | 0.63 | 0.47 |
| Invesco China Focus Equity Fund | USD | 5,488,733 | 2.91 | 2.63 |
| Invesco China Health Care Equity Fund | CNH | 10,509,102 | 32.69 | 1.84 |
| Invesco Greater China Equity Fund | USD | 4,197,078 | 1.22 | 0.99 |
| Invesco Global Consumer Trends Fund | USD | 50,474,045 | 1.21 | 2.06 |
| Invesco Global Health Care Innovation Fund | USD | 10,232,173 | 3.39 | 3.31 |
| Invesco Global Income Real Estate Securities Fund | USD | 3,094,646 | 3.63 | 3.38 |
| Invesco Gold & Special Minerals Fund | USD | 5,486,601 | 9.86 | 9.69 |
| Invesco Responsible Global Real Assets Fund | USD | 366,246 | 2.03 | 1.96 |
| Invesco Asian Flexible Bond Fund | USD | 1,923,347 | 6.4 | 5.2 |
| Invesco Asian Investment Grade Bond Fund | USD | 286,693 | 3.19 | 2.52 |
| Invesco Belt and Road Debt Fund | USD | 41,902,212 | 11.27 | 9.77 |
| Invesco Bond Fund | USD | 10,153,698 | 10.76 | 8.5 |
| Invesco Emerging Markets Bond Fund | USD | 5,839,337 | 6.82 | 5.91 |
| Invesco Emerging Market Corporate Bond Fund | USD | 5,629,905 | 11.78 | 10.93 |
| Invesco Emerging Market Flexible Bond Fund | USD | 452,611 | 2.19 | 1.19 |
| Invesco Emerging Markets Local Debt Fund | USD | 30,882,777 | 7.02 | 3.9 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Fund | Currency | Aggregate value of securities on loan | % of Total lendable assets | % of Net asset value |
|---|----------|---------------------------------------|----------------------------|----------------------|
| Invesco Environmental Climate Opportunities Bond Fund | USD | 558,756 | 0.97 | 0.9 |
| Invesco Euro Bond Fund | EUR | 47,588,194 | 12.94 | 12.06 |
| Invesco Euro Corporate Bond Fund | EUR | 391,175,151 | 12.48 | 11.34 |
| Invesco Euro Short Term Bond Fund | EUR | 85,111,227 | 20.38 | 18.63 |
| Invesco Global Flexible Bond Fund | USD | 5,601,508 | 13.73 | 10.36 |
| Invesco Global Investment Grade Corporate Bond Fund | USD | 127,966,854 | 12.42 | 11.4 |
| Invesco Global Total Return (EUR) Bond Fund | EUR | 144,983,346 | 9.85 | 8.82 |
| Invesco Real Return (EUR) Bond Fund | EUR | 2,380,704 | 9.79 | 9.17 |
| Invesco Sterling Bond Fund | GBP | 36,647,177 | 5.18 | 5.05 |
| Invesco Sustainable China Bond Fund | USD | 897,739 | 4.28 | 3.56 |
| Invesco Sustainable Global High Income Fund | USD | 13,948,553 | 9.81 | 9.07 |
| Invesco Sustainable Multi-Sector Credit Fund | EUR | 2,805,059 | 6.71 | 5.77 |
| Invesco UK Investment Grade Bond Fund | GBP | 1,577,545 | 4.89 | 4.3 |
| Invesco US Investment Grade Corporate Bond Fund | USD | 436,069 | 3.71 | 3.53 |
| Invesco Pan European High Income Fund | EUR | 572,476,188 | 10.18 | 9.16 |
| Invesco Balanced-Risk Allocation Fund | EUR | 187,189,722 | 24.46 | 16.24 |
| Invesco Balanced-Risk Allocation 12% Fund | EUR | 2,936,644 | 24 | 17.23 |
| Invesco Balanced-Risk Select Fund | EUR | 20,980,322 | 23.32 | 19.25 |

The collaterals are held in the name of the Lending Agent Lender to the order of its clients; the actual segregation to underlying client level is done with the Lending Agent's books and records. The collaterals are held on account at the tri-party agent, who acts as a settlement and collection service for securities and collateral between the lender and the borrower. The tri-party agents used but not limited to, The Bank of New York Mellon, London Branch, JPMorgan Chase Bank N.A, Euroclear Bank and Clearstream Bank Luxembourg. For bilateral transactions, the collaterals are held on account at the Agent Lender.

| Fund and Collateral agent | Aggregate value of collateral held |
|--|------------------------------------|
| Invesco Developed Small and Mid-Cap Equity Fund | USD |
| The Bank of New York Mellon, London Branch | 9,454,017 |
| The Bank of New York Mellon Institutional Bank | 92,929 |
| | 9,546,946 |
| Invesco Emerging Markets Equity Fund | USD |
| The Bank of New York Mellon, London Branch | 49,162 |
| | 49,162 |
| Invesco Global Equity Income Fund | USD |
| The Bank of New York Mellon, London Branch | 4,575,470 |
| | 4,575,470 |
| Invesco Global Small Cap Equity Fund | USD |
| The Bank of New York Mellon, London Branch | 18,776,455 |
| The Bank of New York Mellon Institutional Bank | 359,993 |
| | 19,136,448 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Fund and Collateral agent | Aggregate value of collateral held |
|--|------------------------------------|
| Invesco Sustainable US Structured Equity Fund | USD |
| The Bank of New York Mellon, London Branch | 268,075 |
| | 268,075 |
| Invesco US Value Equity Fund | USD |
| The Bank of New York Mellon, London Branch | 1,868,882 |
| | 1,868,882 |
| Invesco Continental European Small Cap Equity Fund | EUR |
| The Bank of New York Mellon, London Branch | 16,750,333 |
| The Bank of New York Mellon Institutional Bank | 7,005,368 |
| | 23,755,701 |
| Invesco Euro Equity Fund | EUR |
| The Bank of New York Mellon, London Branch | 19,720,187 |
| The Bank of New York Mellon Institutional Bank | 5,854,133 |
| | 25,574,320 |
| Invesco Pan European Equity Fund | EUR |
| The Bank of New York Mellon, London Branch | 93,653,376 |
| The Bank of New York Mellon Institutional Bank | 2,021,997 |
| | 95,675,372 |
| Invesco Pan European Equity Income Fund | EUR |
| The Bank of New York Mellon, London Branch | 2,868,597 |
| The Bank of New York Mellon Institutional Bank | 113,963 |
| | 2,982,560 |
| Invesco Pan European Focus Equity Fund | EUR |
| The Bank of New York Mellon, London Branch | 2,741,260 |
| The Bank of New York Mellon Institutional Bank | 899,468 |
| | 3,640,728 |
| Invesco Pan European Small Cap Equity Fund | EUR |
| The Bank of New York Mellon, London Branch | 8,691,000 |
| The Bank of New York Mellon Institutional Bank | 22,856 |
| | 8,713,857 |
| Invesco Sustainable Pan European Structured Equity Fund | EUR |
| The Bank of New York Mellon, London Branch | 3,799,056 |
| | 3,799,056 |
| Invesco Japanese Equity Advantage Fund | JPY |
| The Bank of New York Mellon, London Branch | 2,403,757,519 |
| The Bank of New York Mellon Institutional Bank | 2,053,394,338 |
| | 4,457,151,857 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Fund and Collateral agent | Aggregate value of collateral held |
|--|------------------------------------|
| Invesco Nippon Small/Mid Cap Equity Fund | JPY |
| The Bank of New York Mellon, London Branch | 308,607,698 |
| The Bank of New York Mellon Institutional Bank | 256,541,541 |
| | 565,149,240 |
| Invesco Asia Consumer Demand Fund | USD |
| The Bank of New York Mellon, London Branch | 2,569,515 |
| The Bank of New York Mellon Institutional Bank | 169,249 |
| | 2,738,764 |
| Invesco Asia Opportunities Equity Fund | USD |
| The Bank of New York Mellon, London Branch | 1,842,075 |
| | 1,842,075 |
| Invesco Asian Equity Fund | USD |
| The Bank of New York Mellon, London Branch | 10,413,597 |
| | 10,413,597 |
| Invesco China Focus Equity Fund | USD |
| The Bank of New York Mellon, London Branch | 5,639,903 |
| The Bank of New York Mellon Institutional Bank | 116,001 |
| | 5,755,904 |
| Invesco China Health Care Equity Fund | CNH |
| The Bank of New York Mellon, London Branch | 11,037,435 |
| | 11,037,435 |
| Invesco Greater China Equity Fund | USD |
| The Bank of New York Mellon, London Branch | 4,351,802 |
| | 4,351,802 |
| Invesco Global Consumer Trends Fund | USD |
| The Bank of New York Mellon, London Branch | 30,586,274 |
| The Bank of New York Mellon Institutional Bank | 22,494,163 |
| | 53,080,437 |
| Invesco Global Health Care Innovation Fund | USD |
| The Bank of New York Mellon, London Branch | 6,199,354 |
| The Bank of New York Mellon Institutional Bank | 5,075,959 |
| | 11,275,313 |
| Invesco Global Income Real Estate Securities Fund | USD |
| The Bank of New York Mellon, London Branch | 2,238,553 |
| The Bank of New York Mellon Institutional Bank | 672,938 |
| Euroclear Triparty | 440,486 |
| | 3,351,977 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Fund and Collateral agent | Aggregate value of collateral held |
|--|------------------------------------|
| Invesco Gold & Special Minerals Fund | USD |
| The Bank of New York Mellon, London Branch | 5,797,233 |
| | 5,797,233 |
| Invesco Responsible Global Real Assets Fund | USD |
| The Bank of New York Mellon, London Branch | 386,290 |
| | 386,290 |
| Invesco Asian Flexible Bond Fund | USD |
| The Bank of New York Mellon, London Branch | 1,121,561 |
| Euroclear Triparty | 903,393 |
| | 2,024,954 |
| Invesco Asian Investment Grade Bond Fund | USD |
| Euroclear Triparty | 305,838 |
| | 305,838 |
| Invesco Belt and Road Debt Fund | USD |
| The Bank of New York Mellon, London Branch | 16,383,291 |
| Euroclear Triparty | 27,874,654 |
| | 44,257,945 |
| Invesco Bond Fund | USD |
| The Bank of New York Mellon, London Branch | 1,932,274 |
| Euroclear Triparty | 8,567,793 |
| | 10,500,067 |
| Invesco Emerging Markets Bond Fund | USD |
| The Bank of New York Mellon, London Branch | 1,962,643 |
| The Bank of New York Mellon Institutional Bank | 584,157 |
| Euroclear Triparty | 3,707,111 |
| | 6,253,911 |
| Invesco Emerging Market Corporate Bond Fund | USD |
| The Bank of New York Mellon, London Branch | 3,087,032 |
| The Bank of New York Mellon Institutional Bank | 472,235 |
| Euroclear Triparty | 2,433,632 |
| | 5,992,899 |
| Invesco Emerging Market Flexible Bond Fund | USD |
| The Bank of New York Mellon Institutional Bank | 239,293 |
| Euroclear Triparty | 268,493 |
| | 507,786 |
| Invesco Emerging Markets Local Debt Fund | USD |
| The Bank of New York Mellon, London Branch | 1,246,886 |
| Euroclear Triparty | 31,777,450 |
| | 33,024,336 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Fund and Collateral agent | Aggregate value of collateral held |
|--|------------------------------------|
| Invesco Environmental Climate Opportunities Bond Fund | USD |
| The Bank of New York Mellon, London Branch | 573,093 |
| | 573,093 |
| Invesco Euro Bond Fund | EUR |
| The Bank of New York Mellon, London Branch | 27,554,682 |
| Euroclear Triparty | 21,930,272 |
| | 49,484,954 |
| Invesco Euro Corporate Bond Fund | EUR |
| The Bank of New York Mellon, London Branch | 187,579,850 |
| The Bank of New York Mellon Institutional Bank | 600,435 |
| Euroclear Triparty | 215,256,804 |
| | 403,437,089 |
| Invesco Euro Short Term Bond Fund | EUR |
| The Bank of New York Mellon, London Branch | 19,109,492 |
| Euroclear Triparty | 68,274,380 |
| | 87,383,872 |
| Invesco Global Flexible Bond Fund | USD |
| The Bank of New York Mellon, London Branch | 3,617,695 |
| Euroclear Triparty | 2,195,913 |
| | 5,813,608 |
| Invesco Global Investment Grade Corporate Bond Fund | USD |
| The Bank of New York Mellon, London Branch | 74,625,975 |
| The Bank of New York Mellon Institutional Bank | 611,027 |
| Euroclear Triparty | 57,967,514 |
| | 133,204,516 |
| Invesco Global Total Return (EUR) Bond Fund | EUR |
| The Bank of New York Mellon, London Branch | 58,874,152 |
| Euroclear Triparty | 89,818,253 |
| | 148,692,405 |
| Invesco Real Return (EUR) Bond Fund | EUR |
| The Bank of New York Mellon, London Branch | 460,741 |
| Euroclear Triparty | 1,973,024 |
| | 2,433,765 |
| Invesco Sterling Bond Fund | GBP |
| The Bank of New York Mellon, London Branch | 10,771,170 |
| Euroclear Triparty | 27,465,489 |
| | 38,236,659 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Fund and Collateral agent | Aggregate value of collateral held |
|--|------------------------------------|
| Invesco Sustainable China Bond Fund | USD |
| Euroclear Triparty | 953,155 |
| | 953,155 |
| Invesco Sustainable Global High Income Fund | USD |
| The Bank of New York Mellon, London Branch | 5,800,493 |
| Euroclear Triparty | 8,495,365 |
| | 14,295,858 |
| Invesco Sustainable Multi-Sector Credit Fund | EUR |
| The Bank of New York Mellon, London Branch | 2,490,963 |
| Euroclear Triparty | 399,329 |
| | 2,890,292 |
| Invesco UK Investment Grade Bond Fund | GBP |
| The Bank of New York Mellon, London Branch | 1,538,380 |
| Euroclear Triparty | 111,861 |
| | 1,650,241 |
| Invesco US Investment Grade Corporate Bond Fund | USD |
| The Bank of New York Mellon, London Branch | 446,917 |
| | 446,917 |
| Invesco Pan European High Income Fund | EUR |
| The Bank of New York Mellon, London Branch | 311,375,427 |
| The Bank of New York Mellon Institutional Bank | 3,573,164 |
| Euroclear Triparty | 279,642,185 |
| | 594,590,777 |
| Invesco Balanced-Risk Allocation Fund | EUR |
| The Bank of New York Mellon, London Branch | 92,388,002 |
| Euroclear Triparty | 101,268,470 |
| | 193,656,472 |
| Invesco Balanced-Risk Allocation 12% Fund | EUR |
| The Bank of New York Mellon, London Branch | 3,084,135 |
| | 3,084,135 |
| Invesco Balanced-Risk Select Fund | EUR |
| The Bank of New York Mellon, London Branch | 5,095,803 |
| Euroclear Triparty | 16,537,540 |
| | 21,633,343 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

The type and quality of collateral obtained in respect of securities lending transactions are as follows:

- (1) Debt obligations and securities issued by a government where such government is a ratified member of the Organization for Economic Co-operation and Development, or by the government of Singapore. Debt obligations and securities issued by agencies and instrumentalities of these same governments are also acceptable. In each case, the issuer of the debt obligation or security shall be rated (i) A or better by Standard & Poor's, or (ii) A or better by Fitch, or (iii) A2 or better by Moody's, or (iv) A or better by DBRS.
- (2) Debt obligations issued by the following supranational issuers, where such issuer has a rating of (i) AA or better by Standard & Poor's, or (ii) AA or better by Fitch, or (iii) Aa2 or better by Moody's, or (iv) AA or better by DBRS.**: European Bank for Reconstruction and Development; European Investment Bank; European Union; European Stability Mechanism, Inter-American Development Bank; International Bank for Reconstruction and Development; International Finance Corporation; European Financial Stability Facility; Eurofima; Council of Europe Development Bank; Eutelsat; Organisation for Economic Co-operation and Development; African Development Bank; Asian Development Bank; Bank of International Settlements; Euratom; European Coal and Steel Community; International Development Association; International Monetary Fund; Nordic Investment Bank;
- (3) equity securities from the following indices: AEX 25 (Netherlands), CAC 40 (France), DAX 30 (Germany), Euro 50 (Eurozone), FTSE 100 (United Kingdom), Nikkei 225 (Japan), SMI 20 (Switzerland), S&P 500 (United States of America);
- (4) FTSE100 DBV (Class F10) as defined in the Crest Reference Manual); and
- (5) unstripped British Government Stock (Class UBG) as defined in the CREST Reference Manual.

** Instruments which are eligible at the time of acceptance, but with respect to which the issuer of the instrument or the instrument itself (as applicable) is subsequently downgraded below the minimum applicable rating level, will be replaced in a prudent manner, but will remain eligible until replaced.

The following tables provide an analysis of the type and quality of non-cash collateral received in respect of securities lending transactions as at 29 February 2024:

| Fund and type of collateral | Quality of collateral | Aggregate value of collateral held |
|--|---------------------------|------------------------------------|
| Invesco Developed Small and Mid-Cap Equity Fund | | USD |
| Fixed income securities | Investment grade | 9,546,946 |
| | | 9,546,946 |
| Invesco Emerging Markets Equity Fund | | USD |
| Fixed income securities | Investment grade | 49,162 |
| | | 49,162 |
| Invesco Global Equity Income Fund | | USD |
| Fixed income securities | Investment grade | 4,575,470 |
| | | 4,575,470 |
| Invesco Global Small Cap Equity Fund | | USD |
| Fixed income securities | Investment grade | 19,136,448 |
| | | 19,136,448 |
| Invesco Sustainable US Structured Equity Fund | | USD |
| Fixed income securities | Investment grade | 268,075 |
| | | 268,075 |
| Invesco US Value Equity Fund | | USD |
| Fixed income securities | Investment grade | 71,618 |
| Equities | Recognised equity indices | 1,797,264 |
| | | 1,868,882 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Fund and type of collateral | Quality of collateral | Aggregate value of collateral held |
|--|-----------------------|------------------------------------|
| Invesco Continental European Small Cap Equity Fund | | EUR |
| Fixed income securities | Investment grade | 23,755,701 |
| | | 23,755,701 |
| Invesco Euro Equity Fund | | EUR |
| Fixed income securities | Investment grade | 25,574,320 |
| | | 25,574,320 |
| Invesco Pan European Equity Fund | | EUR |
| Fixed income securities | Investment grade | 95,675,373 |
| | | 95,675,373 |
| Invesco Pan European Equity Income Fund | | EUR |
| Fixed income securities | Investment grade | 2,982,560 |
| | | 2,982,560 |
| Invesco Pan European Focus Equity Fund | | EUR |
| Fixed income securities | Investment grade | 3,640,728 |
| | | 3,640,728 |
| Invesco Pan European Small Cap Equity Fund | | EUR |
| Fixed income securities | Investment grade | 8,713,856 |
| | | 8,713,856 |
| Invesco Sustainable Pan European Structured Equity Fund | | EUR |
| Fixed income securities | Investment grade | 3,799,056 |
| | | 3,799,056 |
| Invesco Japanese Equity Advantage Fund | | JPY |
| Fixed income securities | Investment grade | 4,457,151,857 |
| | | 4,457,151,857 |
| Invesco Nippon Small/Mid Cap Equity Fund | | JPY |
| Fixed income securities | Investment grade | 565,149,239 |
| | | 565,149,239 |
| Invesco Asia Consumer Demand Fund | | USD |
| Fixed income securities | Investment grade | 2,738,764 |
| | | 2,738,764 |
| Invesco Asia Opportunities Equity Fund | | USD |
| Fixed income securities | Investment grade | 1,842,075 |
| | | 1,842,075 |
| Invesco Asian Equity Fund | | USD |
| Fixed income securities | Investment grade | 10,413,597 |
| | | 10,413,597 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Fund and type of collateral | Quality of collateral | Aggregate value of collateral held |
|--|---------------------------|------------------------------------|
| Invesco China Focus Equity Fund | | USD |
| Fixed income securities | Investment grade | 5,755,904 |
| | | 5,755,904 |
| Invesco China Health Care Equity Fund | | CNH |
| Fixed income securities | Investment grade | 11,037,435 |
| | | 11,037,435 |
| Invesco Greater China Equity Fund | | USD |
| Fixed income securities | Investment grade | 4,351,802 |
| | | 4,351,802 |
| Invesco Global Consumer Trends Fund | | USD |
| Fixed income securities | Investment grade | 53,080,437 |
| | | 53,080,437 |
| Invesco Global Health Care Innovation Fund | | USD |
| Fixed income securities | Investment grade | 3,009,245 |
| Equities | Recognised equity indices | 8,266,068 |
| | | 11,275,313 |
| Invesco Global Income Real Estate Securities Fund | | USD |
| Fixed income securities | Investment grade | 3,351,977 |
| | | 3,351,977 |
| Invesco Gold & Special Minerals Fund | | USD |
| Fixed income securities | Investment grade | 5,797,233 |
| | | 5,797,233 |
| Invesco Responsible Global Real Assets Fund | | USD |
| Fixed income securities | Investment grade | 386,290 |
| | | 386,290 |
| Invesco Asian Flexible Bond Fund | | USD |
| Fixed income securities | Investment grade | 2,024,954 |
| | | 2,024,954 |
| Invesco Asian Investment Grade Bond Fund | | USD |
| Fixed income securities | Investment grade | 305,838 |
| | | 305,838 |
| Invesco Belt and Road Debt Fund | | USD |
| Fixed income securities | Investment grade | 44,257,945 |
| | | 44,257,945 |
| Invesco Bond Fund | | USD |
| Fixed income securities | Investment grade | 10,500,067 |
| | | 10,500,067 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Fund and type of collateral | Quality of collateral | Aggregate value of collateral held |
|--|-----------------------|------------------------------------|
| Invesco Emerging Markets Bond Fund | | USD |
| Fixed income securities | Investment grade | 6,253,911 |
| | | 6,253,911 |
| Invesco Emerging Market Corporate Bond Fund | | USD |
| Fixed income securities | Investment grade | 5,992,899 |
| | | 5,992,899 |
| Invesco Emerging Market Flexible Bond Fund | | USD |
| Fixed income securities | Investment grade | 507,786 |
| | | 507,786 |
| Invesco Emerging Markets Local Debt Fund | | USD |
| Fixed income securities | Investment grade | 33,024,336 |
| | | 33,024,336 |
| Invesco Environmental Climate Opportunities Bond Fund | | USD |
| Fixed income securities | Investment grade | 573,093 |
| | | 573,093 |
| Invesco Euro Bond Fund | | EUR |
| Fixed income securities | Investment grade | 49,484,954 |
| | | 49,484,954 |
| Invesco Euro Corporate Bond Fund | | EUR |
| Fixed income securities | Investment grade | 403,437,089 |
| | | 403,437,089 |
| Invesco Euro Short Term Bond Fund | | EUR |
| Fixed income securities | Investment grade | 87,383,872 |
| | | 87,383,872 |
| Invesco Global Flexible Bond Fund | | USD |
| Fixed income securities | Investment grade | 5,813,608 |
| | | 5,813,608 |
| Invesco Global Investment Grade Corporate Bond Fund | | USD |
| Fixed income securities | Investment grade | 133,204,516 |
| | | 133,204,516 |
| Invesco Global Total Return (EUR) Bond Fund | | EUR |
| Fixed income securities | Investment grade | 148,692,405 |
| | | 148,692,405 |
| Invesco Real Return (EUR) Bond Fund | | EUR |
| Fixed income securities | Investment grade | 2,433,765 |
| | | 2,433,765 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Fund and type of collateral | Quality of collateral | Aggregate value of collateral held |
|--|---------------------------|------------------------------------|
| Invesco Sterling Bond Fund | | GBP |
| Fixed income securities | Investment grade | 38,236,659 |
| | | 38,236,659 |
| Invesco Sustainable China Bond Fund | | USD |
| Fixed income securities | Investment grade | 953,155 |
| | | 953,155 |
| Invesco Sustainable Global High Income Fund | | USD |
| Fixed income securities | Investment grade | 14,295,858 |
| | | 14,295,858 |
| Invesco Sustainable Multi-Sector Credit Fund | | EUR |
| Fixed income securities | Investment grade | 2,890,292 |
| | | 2,890,292 |
| Invesco UK Investment Grade Bond Fund | | GBP |
| Fixed income securities | Investment grade | 1,650,241 |
| | | 1,650,241 |
| Invesco US Investment Grade Corporate Bond Fund | | USD |
| Fixed income securities | Investment grade | 446,917 |
| | | 446,917 |
| Invesco Pan European High Income Fund | | EUR |
| Fixed income securities | Investment grade | 594,590,776 |
| | | 594,590,776 |
| Invesco Balanced-Risk Allocation Fund | | EUR |
| Fixed income securities | Investment grade | 193,656,472 |
| | | 193,656,472 |
| Invesco Balanced-Risk Allocation 12% Fund | | EUR |
| Fixed income securities | Investment grade | 3,084,135 |
| | | 3,084,135 |
| Invesco Balanced-Risk Select Fund | | EUR |
| Fixed income securities | Investment grade | 20,144,045 |
| Equities | Recognised equity indices | 1,489,298 |
| | | 21,633,343 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

The following tables list the ten largest collateral issuers based on the value of non-cash collateral received in respect of securities lending transactions as at 29 February 2024:

| Collateral issuer | Aggregate value of collateral held |
|--|------------------------------------|
| Invesco Developed Small and Mid-Cap Equity Fund | USD |
| United States of America | 2,469,722 |
| French Republic | 1,836,646 |
| Commonwealth of Australia | 1,684,427 |
| Kingdom of Belgium | 1,441,590 |
| United Kingdom | 1,108,237 |
| German Federal Republic | 570,889 |
| Swiss Federation | 261,388 |
| Republic of Austria | 126,357 |
| Kingdom of the Netherlands | 26,000 |
| Government of Canada | 21,690 |
| Invesco Emerging Markets Equity Fund | USD |
| United Kingdom | 34,658 |
| United States of America | 10,454 |
| French Republic | 2,295 |
| German Federal Republic | 1,755 |
| Invesco Global Equity Income Fund | USD |
| United Kingdom | 3,225,601 |
| United States of America | 972,927 |
| French Republic | 213,602 |
| German Federal Republic | 163,340 |
| Invesco Global Small Cap Equity Fund | USD |
| French Republic | 6,359,183 |
| Kingdom of Belgium | 5,484,061 |
| German Federal Republic | 2,037,025 |
| United States of America | 1,997,797 |
| United Kingdom | 1,832,450 |
| Commonwealth of Australia | 617,333 |
| Swiss Federation | 616,021 |
| Government of Canada | 84,022 |
| Kingdom of the Netherlands | 65,390 |
| Republic of Austria | 42,793 |
| Invesco Sustainable US Structured Equity Fund | USD |
| United States of America | 268,075 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Collateral issuer | Aggregate value of collateral held |
|---|------------------------------------|
| Invesco US Value Equity Fund | USD |
| Amazon.com Inc | 179,726 |
| NVIDIA Corp | 128,122 |
| Carnival Corp | 76,130 |
| Marathon Oil Corp | 61,036 |
| Public Service Enterprise Group Inc | 59,382 |
| Cincinnati Financial Corp | 58,414 |
| Cisco Systems Inc | 56,381 |
| Airbus SE | 52,527 |
| PayPal Holdings Inc | 48,618 |
| United Kingdom | 46,287 |
| Invesco Continental European Small Cap Equity Fund | EUR |
| French Republic | 10,198,759 |
| United States of America | 8,325,748 |
| United Kingdom | 2,402,809 |
| Government of Canada | 1,635,039 |
| German Federal Republic | 667,548 |
| Commonwealth of Australia | 345,263 |
| Kingdom of the Netherlands | 171,371 |
| Republic of Austria | 7,184 |
| Republic of Finland | 1,980 |
| Invesco Euro Equity Fund | EUR |
| United States of America | 7,774,338 |
| United Kingdom | 6,529,793 |
| Government of Canada | 6,350,786 |
| German Federal Republic | 3,226,119 |
| French Republic | 1,628,593 |
| Kingdom of the Netherlands | 64,690 |
| Invesco Pan European Equity Fund | EUR |
| French Republic | 40,513,339 |
| United Kingdom | 15,231,031 |
| German Federal Republic | 9,153,954 |
| United States of America | 8,707,425 |
| Government of Canada | 8,337,795 |
| Commonwealth of Australia | 6,643,160 |
| Kingdom of Belgium | 5,497,208 |
| Kingdom of the Netherlands | 1,184,850 |
| Republic of Austria | 395,777 |
| Republic of Finland | 10,833 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Collateral issuer | Aggregate value of collateral held |
|--|------------------------------------|
| Invesco Pan European Equity Income Fund | EUR |
| United Kingdom | 1,958,257 |
| United States of America | 772,849 |
| French Republic | 213,108 |
| Government of Canada | 26,599 |
| German Federal Republic | 8,512 |
| Kingdom of Belgium | 1,621 |
| Kingdom of the Netherlands | 1,614 |
| Invesco Pan European Focus Equity Fund | EUR |
| United Kingdom | 1,468,553 |
| United States of America | 1,273,217 |
| French Republic | 452,267 |
| Government of Canada | 209,934 |
| Kingdom of Belgium | 183,359 |
| German Federal Republic | 53,398 |
| Invesco Pan European Small Cap Equity Fund | EUR |
| United States of America | 3,227,508 |
| French Republic | 2,631,294 |
| United Kingdom | 1,677,733 |
| Commonwealth of Australia | 870,633 |
| German Federal Republic | 138,971 |
| Republic of Austria | 63,991 |
| Swiss Federation | 50,822 |
| Kingdom of the Netherlands | 31,174 |
| Kingdom of Belgium | 16,258 |
| Government of Canada | 5,335 |
| Invesco Sustainable Pan European Structured Equity Fund | EUR |
| United States of America | 3,799,056 |
| Invesco Japanese Equity Advantage Fund | JPY |
| United States of America | 2,491,868,379 |
| French Republic | 630,773,508 |
| Swiss Federation | 564,130,385 |
| Government of Canada | 479,258,067 |
| German Federal Republic | 159,068,807 |
| United Kingdom | 115,679,377 |
| Kingdom of the Netherlands | 15,538,288 |
| Kingdom of Belgium | 835,047 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Collateral issuer | Aggregate value of collateral held |
|---|------------------------------------|
| Invesco Nippon Small/Mid Cap Equity Fund | JPY |
| United States of America | 335,839,860 |
| Government of Canada | 59,876,274 |
| United Kingdom | 56,460,891 |
| French Republic | 41,717,078 |
| Swiss Federation | 39,678,012 |
| German Federal Republic | 21,838,177 |
| Kingdom of Belgium | 8,516,914 |
| Kingdom of the Netherlands | 1,222,033 |
| Invesco Asia Consumer Demand Fund | USD |
| French Republic | 1,303,876 |
| United Kingdom | 708,437 |
| United States of America | 377,985 |
| German Federal Republic | 186,391 |
| Swiss Federation | 67,345 |
| Kingdom of the Netherlands | 55,226 |
| Government of Canada | 39,503 |
| Invesco Asia Opportunities Equity Fund | USD |
| United Kingdom | 1,197,704 |
| United States of America | 416,908 |
| French Republic | 91,722 |
| German Federal Republic | 68,324 |
| Swiss Federation | 67,345 |
| Kingdom of the Netherlands | 73 |
| Invesco Asian Equity Fund | USD |
| United States of America | 3,113,041 |
| Swiss Federation | 2,657,884 |
| United Kingdom | 2,577,673 |
| French Republic | 1,478,503 |
| German Federal Republic | 565,823 |
| Kingdom of Belgium | 17,806 |
| Kingdom of the Netherlands | 2,868 |
| Invesco China Focus Equity Fund | USD |
| United States of America | 2,119,643 |
| United Kingdom | 1,447,823 |
| Kingdom of Belgium | 860,802 |
| French Republic | 737,032 |
| German Federal Republic | 359,752 |
| Swiss Federation | 190,985 |
| Government of Canada | 27,074 |
| Kingdom of the Netherlands | 12,793 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Collateral issuer | Aggregate value of collateral held |
|--|------------------------------------|
| Invesco China Health Care Equity Fund | CNH |
| United Kingdom | 7,781,137 |
| United States of America | 2,346,998 |
| French Republic | 515,274 |
| German Federal Republic | 394,026 |
| Invesco Greater China Equity Fund | USD |
| United States of America | 2,500,772 |
| French Republic | 687,356 |
| United Kingdom | 631,119 |
| Kingdom of Belgium | 376,218 |
| German Federal Republic | 156,337 |
| Invesco Global Consumer Trends Fund | USD |
| United States of America | 43,248,084 |
| Government of Canada | 5,250,092 |
| Swiss Federation | 1,903,975 |
| United Kingdom | 1,491,775 |
| German Federal Republic | 595,644 |
| French Republic | 588,813 |
| Kingdom of the Netherlands | 2,054 |
| Invesco Global Health Care Innovation Fund | USD |
| Kingdom of Belgium | 1,698,578 |
| French Republic | 591,243 |
| German Federal Republic | 524,222 |
| Amazon.com Inc | 356,131 |
| SAP SE | 269,186 |
| Siemens AG | 238,301 |
| Apple Inc | 221,311 |
| Meta Platforms Inc | 220,389 |
| NVIDIA Corp | 219,675 |
| United States of America | 195,202 |
| Invesco Global Income Real Estate Securities Fund | USD |
| Commonwealth of Australia | 1,073,427 |
| German Federal Republic | 734,397 |
| French Republic | 480,922 |
| United States of America | 375,197 |
| United Kingdom | 290,610 |
| Swiss Federation | 209,411 |
| Republic of Austria | 80,523 |
| Kingdom of the Netherlands | 53,048 |
| Government of Canada | 46,358 |
| Kingdom of Belgium | 8,045 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Collateral issuer | Aggregate value of collateral held |
|---|------------------------------------|
| Invesco Gold & Special Minerals Fund | USD |
| Commonwealth of Australia | 1,883,514 |
| United Kingdom | 1,716,517 |
| United States of America | 1,010,893 |
| Kingdom of Denmark | 426,520 |
| French Republic | 284,093 |
| Kingdom of Belgium | 144,746 |
| Republic of Austria | 141,291 |
| German Federal Republic | 98,612 |
| Swiss Federation | 90,951 |
| Kingdom of the Netherlands | 96 |
| Invesco Responsible Global Real Assets Fund | USD |
| Commonwealth of Australia | 359,335 |
| Republic of Austria | 26,955 |
| Invesco Asian Flexible Bond Fund | USD |
| United Kingdom | 839,413 |
| Norwegian Government | 264,197 |
| Government of Canada | 246,439 |
| United States of America | 225,526 |
| French Republic | 153,795 |
| German Federal Republic | 80,323 |
| Republic of Austria | 59,164 |
| European Investment Bank | 41,707 |
| Swiss Federation | 33,956 |
| Kingdom of Sweden | 25,515 |
| Invesco Asian Investment Grade Bond Fund | USD |
| United States of America | 230,958 |
| United Kingdom | 64,805 |
| French Republic | 6,851 |
| Kingdom of Belgium | 1,436 |
| Kingdom of the Netherlands | 1,175 |
| European Investment Bank | 613 |
| Invesco Belt and Road Debt Fund | USD |
| United States of America | 16,256,319 |
| United Kingdom | 12,129,982 |
| European Investment Bank | 4,783,448 |
| German Federal Republic | 2,770,652 |
| French Republic | 2,013,205 |
| Commonwealth of Australia | 1,124,891 |
| Government of Canada | 983,002 |
| European Union | 981,898 |
| International Bank for Reconstruction & Development | 743,922 |
| Norwegian Government | 663,187 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Collateral issuer | Aggregate value of collateral held |
|---|------------------------------------|
| Invesco Bond Fund | USD |
| United Kingdom | 3,780,602 |
| French Republic | 2,352,548 |
| German Federal Republic | 1,115,725 |
| International Bank for Reconstruction & Development | 619,311 |
| Republic of Austria | 588,867 |
| Kingdom of Belgium | 533,871 |
| European Investment Bank | 439,560 |
| Republic of Finland | 303,954 |
| United States of America | 233,391 |
| Kingdom of the Netherlands | 161,435 |
| Invesco Emerging Markets Bond Fund | USD |
| United States of America | 1,761,553 |
| United Kingdom | 1,216,969 |
| German Federal Republic | 972,381 |
| European Investment Bank | 668,298 |
| Republic of Austria | 278,671 |
| French Republic | 271,135 |
| Republic of Finland | 217,218 |
| International Bank for Reconstruction & Development | 195,497 |
| Government of Canada | 157,844 |
| European Union | 120,298 |
| Invesco Emerging Market Corporate Bond Fund | USD |
| United Kingdom | 2,167,152 |
| United States of America | 2,116,448 |
| German Federal Republic | 747,201 |
| French Republic | 275,957 |
| Government of Canada | 137,932 |
| Commonwealth of Australia | 84,152 |
| European Investment Bank | 76,620 |
| Norwegian Government | 71,305 |
| Republic of Austria | 69,561 |
| International Bank for Reconstruction & Development | 52,818 |
| Invesco Emerging Market Flexible Bond Fund | USD |
| German Federal Republic | 239,127 |
| Government of Canada | 104,395 |
| Norwegian Government | 94,246 |
| French Republic | 25,511 |
| Swiss Federation | 11,028 |
| Republic of Austria | 10,164 |
| Kingdom of Sweden | 9,102 |
| Republic of Finland | 4,833 |
| Kingdom of Denmark | 4,579 |
| European Investment Bank | 2,231 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Collateral issuer | Aggregate value of collateral held |
|--|------------------------------------|
| Invesco Emerging Markets Local Debt Fund | USD |
| United Kingdom | 17,819,418 |
| Republic of Finland | 5,540,277 |
| Republic of Austria | 5,428,986 |
| Norwegian Government | 939,245 |
| Government of Canada | 889,881 |
| Kingdom of the Netherlands | 612,497 |
| German Federal Republic | 351,899 |
| French Republic | 263,951 |
| Commonwealth of Australia | 244,134 |
| International Bank for Reconstruction & Development | 167,209 |
| Invesco Environmental Climate Opportunities Bond Fund | USD |
| United States of America | 573,093 |
| Invesco Euro Bond Fund | EUR |
| United Kingdom | 10,755,265 |
| French Republic | 9,591,918 |
| German Federal Republic | 7,276,846 |
| European Investment Bank | 4,592,887 |
| United States of America | 4,540,888 |
| Republic of Austria | 3,251,184 |
| Kingdom of the Netherlands | 2,687,971 |
| Kingdom of Belgium | 2,003,251 |
| Republic of Finland | 1,600,538 |
| International Bank for Reconstruction & Development | 901,014 |
| Invesco Euro Corporate Bond Fund | EUR |
| French Republic | 152,697,720 |
| United Kingdom | 80,326,758 |
| German Federal Republic | 79,411,636 |
| Kingdom of the Netherlands | 19,801,295 |
| Republic of Austria | 17,937,904 |
| European Investment Bank | 15,520,692 |
| United States of America | 12,552,635 |
| Republic of Finland | 9,507,947 |
| Kingdom of Belgium | 6,651,122 |
| International Bank for Reconstruction & Development | 4,956,409 |
| Invesco Euro Short Term Bond Fund | EUR |
| French Republic | 33,948,103 |
| German Federal Republic | 17,555,987 |
| United Kingdom | 9,095,385 |
| Kingdom of Belgium | 8,043,330 |
| Republic of Austria | 7,142,509 |
| Republic of Finland | 3,458,965 |
| United States of America | 3,086,487 |
| European Investment Bank | 2,877,866 |
| Kingdom of the Netherlands | 1,590,910 |
| International Bank for Reconstruction & Development | 342,634 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Collateral issuer | Aggregate value of collateral held |
|--|------------------------------------|
| Invesco Global Flexible Bond Fund | USD |
| United Kingdom | 1,941,126 |
| French Republic | 1,638,749 |
| German Federal Republic | 534,143 |
| United States of America | 352,408 |
| Kingdom of Belgium | 304,815 |
| European Investment Bank | 267,919 |
| Republic of Austria | 196,571 |
| International Bank for Reconstruction & Development | 177,316 |
| Commonwealth of Australia | 99,312 |
| Kingdom of the Netherlands | 95,605 |
| Invesco Global Investment Grade Corporate Bond Fund | USD |
| United Kingdom | 31,832,092 |
| United States of America | 21,806,701 |
| French Republic | 18,698,447 |
| German Federal Republic | 18,571,033 |
| European Investment Bank | 12,187,515 |
| Kingdom of Belgium | 4,846,833 |
| Kingdom of the Netherlands | 4,372,381 |
| Republic of Austria | 4,091,440 |
| International Bank for Reconstruction & Development | 3,405,251 |
| Commonwealth of Australia | 3,329,677 |
| Invesco Global Total Return (EUR) Bond Fund | EUR |
| United Kingdom | 84,352,377 |
| French Republic | 15,684,168 |
| United States of America | 14,441,914 |
| German Federal Republic | 13,921,246 |
| European Investment Bank | 4,638,103 |
| Republic of Austria | 4,312,421 |
| Kingdom of Belgium | 3,818,395 |
| Kingdom of the Netherlands | 3,713,934 |
| Republic of Finland | 2,130,897 |
| International Bank for Reconstruction & Development | 922,542 |
| Invesco Real Return (EUR) Bond Fund | EUR |
| French Republic | 1,157,392 |
| Kingdom of Belgium | 711,754 |
| German Federal Republic | 325,334 |
| United Kingdom | 91,459 |
| Republic of Austria | 49,358 |
| European Investment Bank | 36,344 |
| Republic of Finland | 26,452 |
| Kingdom of the Netherlands | 17,798 |
| International Bank for Reconstruction & Development | 8,628 |
| European Union | 8,406 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Collateral issuer | Aggregate value of collateral held |
|---|------------------------------------|
| Invesco Sterling Bond Fund | GBP |
| United Kingdom | 18,758,732 |
| United States of America | 4,983,856 |
| International Bank for Reconstruction & Development | 4,383,038 |
| Commonwealth of Australia | 1,526,934 |
| European Investment Bank | 1,338,449 |
| Norwegian Government | 1,142,631 |
| Government of Canada | 1,061,634 |
| Republic of Austria | 982,491 |
| Republic of Finland | 912,250 |
| French Republic | 885,715 |
| Invesco Sustainable China Bond Fund | USD |
| United States of America | 448,283 |
| International Bank for Reconstruction & Development | 266,085 |
| United Kingdom | 125,783 |
| European Investment Bank | 42,978 |
| Commonwealth of Australia | 20,448 |
| New Zealand Government Bond | 19,620 |
| French Republic | 13,298 |
| European Union | 11,055 |
| Kingdom of Belgium | 2,788 |
| Kingdom of the Netherlands | 2,281 |
| Invesco Sustainable Global High Income Fund | USD |
| German Federal Republic | 3,974,645 |
| United States of America | 2,992,056 |
| French Republic | 2,450,964 |
| Kingdom of Belgium | 1,342,370 |
| Kingdom of the Netherlands | 1,232,357 |
| Republic of Austria | 1,066,574 |
| European Investment Bank | 577,516 |
| Republic of Finland | 366,685 |
| International Bank for Reconstruction & Development | 129,054 |
| United Kingdom | 55,984 |
| Invesco Sustainable Multi-Sector Credit Fund | EUR |
| United States of America | 844,779 |
| United Kingdom | 626,379 |
| German Federal Republic | 453,786 |
| French Republic | 408,119 |
| European Investment Bank | 128,893 |
| Republic of Austria | 121,963 |
| Kingdom of the Netherlands | 101,735 |
| Kingdom of Belgium | 82,838 |
| Republic of Finland | 68,375 |
| International Bank for Reconstruction & Development | 31,322 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Collateral issuer | Aggregate value of collateral held |
|--|------------------------------------|
| Invesco UK Investment Grade Bond Fund | GBP |
| United Kingdom | 714,108 |
| French Republic | 198,135 |
| German Federal Republic | 139,085 |
| Commonwealth of Australia | 132,809 |
| International Bank for Reconstruction & Development | 132,293 |
| United States of America | 94,726 |
| European Investment Bank | 71,410 |
| Asian Development Bank | 40,878 |
| European Union | 23,709 |
| Republic of Austria | 20,743 |
| Invesco US Investment Grade Corporate Bond Fund | USD |
| United States of America | 446,917 |
| Invesco Pan European High Income Fund | EUR |
| French Republic | 174,963,780 |
| United Kingdom | 145,876,276 |
| German Federal Republic | 78,846,923 |
| United States of America | 47,410,916 |
| Kingdom of Belgium | 40,135,980 |
| European Investment Bank | 28,780,932 |
| Republic of Austria | 22,351,472 |
| Republic of Finland | 12,765,592 |
| Kingdom of the Netherlands | 12,111,184 |
| Government of Canada | 10,631,451 |
| Invesco Balanced-Risk Allocation Fund | EUR |
| United Kingdom | 81,139,600 |
| Kingdom of Belgium | 27,294,798 |
| European Investment Bank | 27,021,423 |
| German Federal Republic | 20,506,700 |
| French Republic | 18,668,029 |
| Republic of Austria | 7,528,278 |
| Government of Canada | 6,076,053 |
| Republic of Finland | 3,985,729 |
| Kingdom of the Netherlands | 1,379,195 |
| International Bank for Reconstruction & Development | 53,451 |
| Invesco Balanced-Risk Allocation 12% Fund | EUR |
| United Kingdom | 2,708,636 |
| Government of Canada | 202,833 |
| German Federal Republic | 172,550 |
| French Republic | 115 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Collateral issuer | Aggregate value of collateral held |
|--|------------------------------------|
| Invesco Balanced-Risk Select Fund | EUR |
| European Investment Bank | 7,777,659 |
| Kingdom of Belgium | 7,401,576 |
| United Kingdom | 1,678,945 |
| German Federal Republic | 1,285,554 |
| French Republic | 1,039,595 |
| United States of America | 558,915 |
| Republic of Austria | 191,491 |
| Toyota Motor Corp | 148,930 |
| Alphabet Inc | 148,929 |
| Microsoft Corp | 148,929 |

^ Where there are less than 10 collateral issuers as at 29 February 2024, all issuers have been included.

The following tables provide a currency analysis of the non-cash collateral received by Fund in respect of securities lending transactions as at 29 February 2024:

| Collateral issuer | Aggregate value of collateral held |
|--|------------------------------------|
| Invesco Developed Small and Mid-Cap Equity Fund | USD |
| Australian Dollar | 1,684,427 |
| Canadian Dollar | 21,690 |
| Swiss Franc | 261,388 |
| Euro | 4,001,482 |
| Pound Sterling | 1,108,237 |
| US Dollar | 2,469,722 |
| | 9,546,946 |
| Invesco Emerging Markets Equity Fund | USD |
| Euro | 4,050 |
| Pound Sterling | 34,658 |
| US Dollar | 10,454 |
| | 49,162 |
| Invesco Global Equity Income Fund | USD |
| Euro | 376,942 |
| Pound Sterling | 3,225,601 |
| US Dollar | 972,927 |
| | 4,575,470 |
| Invesco Global Small Cap Equity Fund | USD |
| Australian Dollar | 617,333 |
| Canadian Dollar | 84,022 |
| Swiss Franc | 616,021 |
| Euro | 13,988,825 |
| Pound Sterling | 1,832,450 |
| US Dollar | 1,997,797 |
| | 19,136,448 |
| Invesco Sustainable US Structured Equity Fund | USD |
| US Dollar | 268,075 |
| | 268,075 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Collateral issuer | Aggregate value of collateral held |
|---|------------------------------------|
| Invesco US Value Equity Fund | USD |
| Euro | 458,837 |
| Pound Sterling | 67,696 |
| Japanese Yen | 44,115 |
| US Dollar | 1,298,234 |
| | 1,868,882 |
| Invesco Continental European Small Cap Equity Fund | EUR |
| Australian Dollar | 345,266 |
| Canadian Dollar | 1,635,039 |
| Euro | 11,046,839 |
| Pound Sterling | 2,402,809 |
| US Dollar | 8,325,748 |
| | 23,755,701 |
| Invesco Euro Equity Fund | EUR |
| Canadian Dollar | 6,350,786 |
| Euro | 4,919,403 |
| Pound Sterling | 6,529,793 |
| US Dollar | 7,774,338 |
| | 25,574,320 |
| Invesco Pan European Equity Fund | EUR |
| Australian Dollar | 6,643,160 |
| Canadian Dollar | 8,337,795 |
| Euro | 56,755,962 |
| Pound Sterling | 15,231,031 |
| US Dollar | 8,707,425 |
| | 95,675,373 |
| Invesco Pan European Equity Income Fund | EUR |
| Canadian Dollar | 26,599 |
| Euro | 224,855 |
| Pound Sterling | 1,958,257 |
| US Dollar | 772,849 |
| | 2,982,560 |
| Invesco Pan European Focus Equity Fund | EUR |
| Canadian Dollar | 209,934 |
| Euro | 689,024 |
| Pound Sterling | 1,468,553 |
| US Dollar | 1,273,217 |
| | 3,640,728 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Collateral issuer | Aggregate value of collateral held |
|--|------------------------------------|
| Invesco Pan European Small Cap Equity Fund | EUR |
| Australian Dollar | 870,633 |
| Canadian Dollar | 5,333 |
| Swiss Franc | 50,822 |
| Euro | 2,881,827 |
| Pound Sterling | 1,677,733 |
| US Dollar | 3,227,508 |
| | 8,713,856 |
| Invesco Sustainable Pan European Structured Equity Fund | EUR |
| US Dollar | 3,799,056 |
| | 3,799,056 |
| Invesco Japanese Equity Advantage Fund | JPY |
| Canadian Dollar | 479,258,067 |
| Swiss Franc | 564,130,385 |
| Euro | 806,215,649 |
| Pound Sterling | 115,679,377 |
| US Dollar | 2,491,868,379 |
| | 4,457,151,857 |
| Invesco Nippon Small/Mid Cap Equity Fund | JPY |
| Canadian Dollar | 59,876,274 |
| Swiss Franc | 39,678,012 |
| Euro | 73,294,202 |
| Pound Sterling | 56,460,891 |
| US Dollar | 335,839,860 |
| | 565,149,239 |
| Invesco Asia Consumer Demand Fund | USD |
| Canadian Dollar | 39,502 |
| Swiss Franc | 67,346 |
| Euro | 1,545,494 |
| Pound Sterling | 708,437 |
| US Dollar | 377,985 |
| | 2,738,764 |
| Invesco Asia Opportunities Equity Fund | USD |
| Swiss Franc | 67,345 |
| Euro | 160,118 |
| Pound Sterling | 1,197,704 |
| US Dollar | 416,908 |
| | 1,842,075 |
| Invesco Asian Equity Fund | USD |
| Swiss Franc | 2,657,885 |
| Euro | 2,064,998 |
| Pound Sterling | 2,577,673 |
| US Dollar | 3,113,041 |
| | 10,413,597 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Collateral issuer | Aggregate value of collateral held |
|--|------------------------------------|
| Invesco China Focus Equity Fund | USD |
| Canadian Dollar | 27,074 |
| Swiss Franc | 190,986 |
| Euro | 1,970,378 |
| Pound Sterling | 1,447,823 |
| US Dollar | 2,119,643 |
| | 5,755,904 |
| Invesco China Health Care Equity Fund | CNH |
| Euro | 909,300 |
| Pound Sterling | 7,781,137 |
| US Dollar | 2,346,998 |
| | 11,037,435 |
| Invesco Greater China Equity Fund | USD |
| Euro | 1,219,911 |
| Pound Sterling | 631,119 |
| US Dollar | 2,500,772 |
| | 4,351,802 |
| Invesco Global Consumer Trends Fund | USD |
| Canadian Dollar | 5,250,092 |
| Swiss Franc | 1,903,974 |
| Euro | 1,186,512 |
| Pound Sterling | 1,491,775 |
| US Dollar | 43,248,084 |
| | 53,080,437 |
| Invesco Global Health Care Innovation Fund | USD |
| Swiss Franc | 417,771 |
| Euro | 4,924,136 |
| Pound Sterling | 1,552,847 |
| Japanese Yen | 295,357 |
| US Dollar | 4,085,202 |
| | 11,275,313 |
| Invesco Global Income Real Estate Securities Fund | USD |
| Australian Dollar | 1,073,427 |
| Canadian Dollar | 46,358 |
| Swiss Franc | 209,409 |
| Euro | 1,356,976 |
| Pound Sterling | 290,610 |
| US Dollar | 375,197 |
| | 3,351,977 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Collateral issuer | Aggregate value of collateral held |
|--|------------------------------------|
| Invesco Gold & Special Minerals Fund | USD |
| Australian Dollar | 1,883,514 |
| Swiss Franc | 90,949 |
| Danish Krone | 426,520 |
| Euro | 668,840 |
| Pound Sterling | 1,716,517 |
| US Dollar | 1,010,893 |
| | 5,797,233 |
| Invesco Responsible Global Real Assets Fund | USD |
| Australian Dollar | 359,335 |
| Euro | 26,955 |
| | 386,290 |
| Invesco Asian Flexible Bond Fund | USD |
| Canadian Dollar | 246,439 |
| Swiss Franc | 33,956 |
| Danish Krone | 12,835 |
| Euro | 340,299 |
| Pound Sterling | 871,056 |
| Norwegian Krone | 264,197 |
| New Zealand Dollar | 904 |
| Swedish Krona | 25,514 |
| US Dollar | 229,754 |
| | 2,024,954 |
| Invesco Asian Investment Grade Bond Fund | USD |
| Euro | 9,462 |
| Pound Sterling | 64,806 |
| US Dollar | 231,570 |
| | 305,838 |
| Invesco Belt and Road Debt Fund | USD |
| Australian Dollar | 1,208,528 |
| Canadian Dollar | 972,248 |
| Swiss Franc | 81,548 |
| Danish Krone | 32,218 |
| Euro | 9,630,088 |
| Pound Sterling | 12,923,198 |
| Norwegian Krone | 695,021 |
| New Zealand Dollar | 82,956 |
| Swedish Krona | 119,290 |
| US Dollar | 18,512,850 |
| | 44,257,945 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Collateral issuer | Aggregate value of collateral held |
|--|------------------------------------|
| Invesco Bond Fund | USD |
| Australian Dollar | 83,138 |
| Canadian Dollar | 68,150 |
| Swiss Franc | 7,888 |
| Danish Krone | 3,275 |
| Euro | 5,625,794 |
| Pound Sterling | 4,231,139 |
| Norwegian Krone | 67,430 |
| New Zealand Dollar | 43,179 |
| Swedish Krona | 7,904 |
| US Dollar | 362,170 |
| | 10,500,067 |
| Invesco Emerging Markets Bond Fund | USD |
| Australian Dollar | 99,259 |
| Canadian Dollar | 157,844 |
| Swiss Franc | 13,988 |
| Danish Krone | 5,586 |
| Euro | 2,560,097 |
| Pound Sterling | 1,428,922 |
| Norwegian Krone | 71,424 |
| New Zealand Dollar | 10,887 |
| Swedish Krona | 12,655 |
| US Dollar | 1,893,249 |
| | 6,253,911 |
| Invesco Emerging Market Corporate Bond Fund | USD |
| Australian Dollar | 90,316 |
| Canadian Dollar | 137,932 |
| Swiss Franc | 14,101 |
| Danish Krone | 3,464 |
| Euro | 1,159,176 |
| Pound Sterling | 2,273,084 |
| Norwegian Krone | 71,305 |
| New Zealand Dollar | 244 |
| Swedish Krona | 10,066 |
| US Dollar | 2,233,211 |
| | 5,992,899 |
| Invesco Emerging Market Flexible Bond Fund | USD |
| Canadian Dollar | 104,395 |
| Swiss Franc | 11,028 |
| Danish Krone | 4,579 |
| Euro | 281,863 |
| Pound Sterling | 850 |
| Norwegian Krone | 94,246 |
| New Zealand Dollar | 322 |
| Swedish Krona | 9,102 |
| US Dollar | 1,401 |
| | 507,786 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Collateral issuer | Aggregate value of collateral held |
|--|------------------------------------|
| Invesco Emerging Markets Local Debt Fund | USD |
| Australian Dollar | 262,590 |
| Canadian Dollar | 889,881 |
| Swiss Franc | 107,105 |
| Danish Krone | 101,346 |
| Euro | 12,185,189 |
| Pound Sterling | 17,956,123 |
| Norwegian Krone | 961,131 |
| New Zealand Dollar | 3,132 |
| Swedish Krona | 172,239 |
| US Dollar | 385,600 |
| | 33,024,336 |
| Invesco Environmental Climate Opportunities Bond Fund | USD |
| US Dollar | 573,093 |
| | 573,093 |
| Invesco Euro Bond Fund | EUR |
| Australian Dollar | 953,266 |
| Canadian Dollar | 201,798 |
| Swiss Franc | 61,261 |
| Danish Krone | 9,579 |
| Euro | 30,810,527 |
| Pound Sterling | 11,748,015 |
| Norwegian Krone | 73,157 |
| New Zealand Dollar | 1,875 |
| Swedish Krona | 63,154 |
| US Dollar | 5,562,322 |
| | 49,484,954 |
| Invesco Euro Corporate Bond Fund | EUR |
| Australian Dollar | 1,290,069 |
| Canadian Dollar | 103,704 |
| Swiss Franc | 14,012 |
| Euro | 305,928,185 |
| Pound Sterling | 81,774,208 |
| Norwegian Krone | 225,072 |
| Swedish Krona | 7,695 |
| US Dollar | 14,094,144 |
| | 403,437,089 |
| Invesco Euro Short Term Bond Fund | EUR |
| Swiss Franc | 8,422 |
| Euro | 75,104,222 |
| Pound Sterling | 9,182,990 |
| Swedish Krona | 4 |
| US Dollar | 3,088,234 |
| | 87,383,872 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Collateral issuer | Aggregate value of collateral held |
|--|------------------------------------|
| Invesco Global Flexible Bond Fund | USD |
| Australian Dollar | 106,240 |
| Canadian Dollar | 13,539 |
| Swiss Franc | 1,288 |
| Euro | 3,107,679 |
| Pound Sterling | 2,079,636 |
| Norwegian Krone | 4 |
| New Zealand Dollar | 7,361 |
| Swedish Krona | 3,571 |
| US Dollar | 494,290 |
| | 5,813,608 |
| Invesco Global Investment Grade Corporate Bond Fund | USD |
| Australian Dollar | 3,534,760 |
| Canadian Dollar | 1,726,392 |
| Swiss Franc | 161,215 |
| Danish Krone | 68,689 |
| Euro | 66,122,556 |
| Pound Sterling | 33,849,258 |
| Norwegian Krone | 1,403,813 |
| New Zealand Dollar | 4,517 |
| Swedish Krona | 239,387 |
| US Dollar | 26,093,929 |
| | 133,204,516 |
| Invesco Global Total Return (EUR) Bond Fund | EUR |
| Australian Dollar | 78,211 |
| Canadian Dollar | 10,742 |
| Euro | 49,663,601 |
| Pound Sterling | 84,393,094 |
| Swedish Krona | 2,834 |
| US Dollar | 14,543,923 |
| | 148,692,405 |
| Invesco Real Return (EUR) Bond Fund | EUR |
| Euro | 2,342,306 |
| Pound Sterling | 91,459 |
| | 2,433,765 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Collateral issuer | Aggregate value of collateral held |
|---|------------------------------------|
| Invesco Sterling Bond Fund | GBP |
| Australian Dollar | 1,581,277 |
| Canadian Dollar | 1,061,634 |
| Swiss Franc | 124,697 |
| Danish Krone | 58,842 |
| Euro | 4,711,288 |
| Pound Sterling | 22,085,276 |
| Norwegian Krone | 1,155,499 |
| New Zealand Dollar | 227,619 |
| Swedish Krona | 139,233 |
| US Dollar | 7,091,294 |
| | 38,236,659 |
| Invesco Sustainable China Bond Fund | USD |
| Australian Dollar | 20,448 |
| Euro | 105,635 |
| Pound Sterling | 322,465 |
| Norwegian Krone | 9 |
| New Zealand Dollar | 19,620 |
| US Dollar | 484,978 |
| | 953,155 |
| Invesco Sustainable Global High Income Fund | USD |
| Swiss Franc | 3,796 |
| Euro | 11,009,329 |
| Pound Sterling | 122,455 |
| Norwegian Krone | 6,640 |
| New Zealand Dollar | 16,831 |
| Swedish Krona | 2,526 |
| US Dollar | 3,134,281 |
| | 14,295,858 |
| Invesco Sustainable Multi-Sector Credit Fund | EUR |
| Euro | 1,419,133 |
| Pound Sterling | 626,380 |
| US Dollar | 844,779 |
| | 2,890,292 |
| Invesco UK Investment Grade Bond Fund | GBP |
| Australian Dollar | 139,410 |
| Canadian Dollar | 12,533 |
| Euro | 401,314 |
| Pound Sterling | 813,138 |
| Norwegian Krone | 9,425 |
| Swedish Krona | 3,424 |
| US Dollar | 270,997 |
| | 1,650,241 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Collateral issuer | Aggregate value of collateral held |
|--|------------------------------------|
| Invesco US Investment Grade Corporate Bond Fund | USD |
| US Dollar | 446,917 |
| | 446,917 |
| Invesco Pan European High Income Fund | EUR |
| Australian Dollar | 7,371,198 |
| Canadian Dollar | 10,622,296 |
| Swiss Franc | 44,370 |
| Danish Krone | 57,799 |
| Euro | 374,853,791 |
| Pound Sterling | 148,425,933 |
| Norwegian Krone | 582,442 |
| New Zealand Dollar | 1,235 |
| Swedish Krona | 311,802 |
| US Dollar | 52,319,910 |
| | 594,590,776 |
| Invesco Balanced-Risk Allocation Fund | EUR |
| Canadian Dollar | 6,076,053 |
| Euro | 106,440,819 |
| Pound Sterling | 81,139,600 |
| | 193,656,472 |
| Invesco Balanced-Risk Allocation 12% Fund | EUR |
| Canadian Dollar | 202,833 |
| Euro | 172,665 |
| Pound Sterling | 2,708,637 |
| | 3,084,135 |
| Invesco Balanced-Risk Select Fund | EUR |
| Canadian Dollar | 72,460 |
| Euro | 17,912,804 |
| Pound Sterling | 1,678,945 |
| Japanese Yen | 381,632 |
| US Dollar | 1,587,502 |
| | 21,633,343 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

The following tables provide an analysis of the maturity tenor of securities lending transactions and the associated collateral received as at 29 February 2024:

The maturity tenor analysis is based on the contractual maturity date of the securities on loan and, in case of non-cash collateral, the contractual maturity date of the security received as collateral.

| Fund | Less than 1 day | 1 day to 1 week | 1 week to 1 month | 1 month to 3 months | 3 months to 1 year | Above 1 year | Open transactions | Total |
|--|--------------------|--------------------|----------------------|------------------------|-----------------------|-----------------|----------------------|---------------|
| Invesco Developed Small and Mid-Cap Equity Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | – | – | – | – | – | – | 9,053,010 | 9,053,010 |
| Non-cash collateral received | – | – | – | – | 779,326 | 8,767,620 | – | 9,546,946 |
| Invesco Emerging Markets Equity Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | – | – | – | – | – | – | 46,809 | 46,809 |
| Non-cash collateral received | – | – | – | – | – | 49,162 | – | 49,162 |
| Invesco Global Equity Income Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | – | – | – | – | – | – | 4,356,455 | 4,356,455 |
| Non-cash collateral received | – | – | – | – | – | 4,575,470 | – | 4,575,470 |
| Invesco Global Small Cap Equity Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | – | – | – | – | – | – | 18,122,106 | 18,122,106 |
| Non-cash collateral received | – | – | – | – | 24,919 | 19,111,530 | – | 19,136,448 |
| Invesco Sustainable US Structured Equity Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | – | – | – | – | – | – | 262,780 | 262,780 |
| Non-cash collateral received | – | 2,919 | 4,374 | 8,856 | 28,923 | 223,003 | – | 268,075 |
| Invesco US Value Equity Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | – | – | – | – | – | – | 1,677,612 | 1,677,612 |
| Non-cash collateral received | – | – | – | – | – | 71,618 | 1,797,264 | 1,868,882 |
| Invesco Continental European Small Cap Equity Fund | EUR | EUR | EUR | EUR | EUR | EUR | EUR | EUR |
| Securities on loan | – | – | – | – | – | – | 22,465,163 | 22,465,163 |
| Non-cash collateral received | – | – | – | – | 1,766,552 | 21,989,149 | – | 23,755,701 |
| Invesco Euro Equity Fund | EUR | EUR | EUR | EUR | EUR | EUR | EUR | EUR |
| Securities on loan | – | – | – | – | – | – | 24,232,325 | 24,232,325 |
| Non-cash collateral received | – | – | – | – | 718,631 | 24,855,688 | – | 25,574,320 |
| Invesco Pan European Equity Fund | EUR | EUR | EUR | EUR | EUR | EUR | EUR | EUR |
| Securities on loan | – | – | – | – | – | – | 90,718,641 | 90,718,641 |
| Non-cash collateral received | – | – | – | 377,936 | 1,235,376 | 94,062,061 | – | 95,675,373 |
| Invesco Pan European Equity Income Fund | EUR | EUR | EUR | EUR | EUR | EUR | EUR | EUR |
| Securities on loan | – | – | – | – | – | – | 2,826,371 | 2,826,371 |
| Non-cash collateral received | – | – | – | – | 621 | 2,981,939 | – | 2,982,560 |
| Invesco Pan European Focus Equity Fund | EUR | EUR | EUR | EUR | EUR | EUR | EUR | EUR |
| Securities on loan | – | – | – | – | – | – | 3,443,707 | 3,443,707 |
| Non-cash collateral received | – | – | – | 12,858 | 196,525 | 3,431,346 | – | 3,640,728 |
| Invesco Pan European Small Cap Equity Fund | EUR | EUR | EUR | EUR | EUR | EUR | EUR | EUR |
| Securities on loan | – | – | – | – | – | – | 8,281,883 | 8,281,883 |
| Non-cash collateral received | – | – | – | 1,165 | 961,949 | 7,750,743 | – | 8,713,857 |
| Invesco Sustainable Pan European Structured Equity Fund | EUR | EUR | EUR | EUR | EUR | EUR | EUR | EUR |
| Securities on loan | – | – | – | – | – | – | 3,452,480 | 3,452,480 |
| Non-cash collateral received | – | – | – | – | – | 3,799,056 | – | 3,799,056 |
| Invesco Japanese Equity Advantage Fund | JPY | JPY | JPY | JPY | JPY | JPY | JPY | JPY |
| Securities on loan | – | – | – | – | – | – | 4,180,332,720 | 4,180,332,720 |
| Non-cash collateral received | – | – | – | – | 5,747,772 | 4,451,404,085 | – | 4,457,151,857 |
| Invesco Nippon Small/ Mid Cap Equity Fund | JPY | JPY | JPY | JPY | JPY | JPY | JPY | JPY |
| Securities on loan | – | – | – | – | – | – | 529,377,810 | 529,377,810 |
| Non-cash collateral received | – | – | – | 3,848,574 | 8,575,843 | 552,724,822 | – | 565,149,239 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Fund | Less than 1 day | 1 day to 1 week | 1 week to 1 month | 1 month to 3 months | 3 months to 1 year | Above 1 year | Open transactions | Total |
|--|--------------------|--------------------|----------------------|------------------------|-----------------------|-----------------|----------------------|------------|
| Invesco Asia Consumer Demand Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | – | – | – | – | – | – | 2,600,802 | 2,600,802 |
| Non-cash collateral received | – | – | – | – | 21,234 | 2,717,531 | – | 2,738,764 |
| Invesco Asia Opportunities Equity Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | – | – | – | – | – | – | 1,750,459 | 1,750,459 |
| Non-cash collateral received | – | – | 0 | – | – | 1,842,075 | – | 1,842,075 |
| Invesco Asian Equity Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | – | – | – | – | – | – | 9,798,866 | 9,798,866 |
| Non-cash collateral received | – | – | – | – | 370,419 | 10,043,178 | – | 10,413,597 |
| Invesco China Focus Equity Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | – | – | – | – | – | – | 5,488,733 | 5,488,733 |
| Non-cash collateral received | – | – | – | 7,385 | 549,887 | 5,198,632 | – | 5,755,904 |
| Invesco China Health Care Equity Fund | CNH | CNH | CNH | CNH | CNH | CNH | CNH | CNH |
| Securities on loan | – | – | – | – | – | – | 10,509,102 | 10,509,102 |
| Non-cash collateral received | – | – | – | – | – | 11,037,435 | – | 11,037,435 |
| Invesco Greater China Equity Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | – | – | – | – | – | – | 4,197,078 | 4,197,078 |
| Non-cash collateral received | – | – | – | 16,949 | 502,715 | 3,832,138 | – | 4,351,802 |
| Invesco Global Consumer Trends Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | – | – | – | – | – | – | 50,474,045 | 50,474,045 |
| Non-cash collateral received | – | – | – | 68,288 | 3,640,482 | 49,371,666 | – | 53,080,437 |
| Invesco Global Health Care Innovation Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | – | – | – | – | – | – | 10,232,173 | 10,232,173 |
| Non-cash collateral received | – | – | – | 1,226 | 31,056 | 2,976,963 | 8,266,068 | 11,275,313 |
| Invesco Global Income Real Estate Securities Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | 453,694 | – | – | – | – | 757,094 | 1,883,858 | 3,094,646 |
| Non-cash collateral received | – | – | 41 | 2,014 | 12,511 | 3,337,411 | – | 3,351,977 |
| Invesco Gold & Special Minerals Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | – | – | – | – | – | – | 5,486,601 | 5,486,601 |
| Non-cash collateral received | – | – | – | – | 24,464 | 5,772,768 | – | 5,797,233 |
| Invesco Responsible Global Real Assets Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | – | – | – | – | – | – | 366,246 | 366,246 |
| Non-cash collateral received | – | – | – | – | – | 386,290 | – | 386,290 |
| Invesco Asian Flexible Bond Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | 716,982 | – | – | – | – | 1,206,365 | – | 1,923,347 |
| Non-cash collateral received | – | – | 1,936 | 135 | 12,759 | 2,010,125 | – | 2,024,954 |
| Invesco Asian Investment Grade Bond Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | 191,058 | – | – | – | – | 95,634 | – | 286,693 |
| Non-cash collateral received | – | – | – | – | 197 | 305,640 | – | 305,838 |
| Invesco Belt and Road Debt Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | 29,114,558 | – | – | – | 804,995 | 11,982,659 | – | 41,902,212 |
| Non-cash collateral received | – | – | 1,805,477 | 74,637 | 2,807,847 | 39,569,984 | – | 44,257,945 |
| Invesco Bond Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | 3,561,855 | – | – | – | – | 6,591,843 | – | 10,153,698 |
| Non-cash collateral received | – | – | 74,469 | 8,442 | 362,818 | 10,054,338 | – | 10,500,067 |
| Invesco Emerging Markets Bond Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | 3,556,834 | – | – | – | – | 2,282,503 | – | 5,839,337 |
| Non-cash collateral received | – | – | 236,702 | 4,529 | 296,036 | 5,716,643 | – | 6,253,911 |
| Invesco Emerging Market Corporate Bond Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | 3,849,291 | – | – | – | – | 1,780,614 | – | 5,629,905 |
| Non-cash collateral received | – | – | 3,852 | 27,249 | 119,829 | 5,841,969 | – | 5,992,899 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Fund | Less than 1 day | 1 day to 1 week | 1 week to 1 month | 1 month to 3 months | 3 months to 1 year | Above 1 year | Open transactions | Total |
|--|--------------------|--------------------|----------------------|------------------------|-----------------------|-----------------|----------------------|-------------|
| Invesco Emerging Market Flexible Bond Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | 452,611 | – | – | – | – | – | – | 452,611 |
| Non-cash collateral received | – | – | 137 | – | 126 | 507,523 | – | 507,786 |
| Invesco Emerging Markets Local Debt Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | 20,237,848 | – | – | – | – | 10,644,930 | – | 30,882,777 |
| Non-cash collateral received | – | – | 1,568 | 15,744 | 257,450 | 32,749,575 | – | 33,024,336 |
| Invesco Environmental Climate Opportunities Bond Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | 558,756 | – | – | – | – | – | – | 558,756 |
| Non-cash collateral received | – | – | 1,618 | 107,500 | 29,803 | 434,173 | – | 573,093 |
| Invesco Euro Bond Fund | EUR | EUR | EUR | EUR | EUR | EUR | EUR | EUR |
| Securities on loan | 30,495,600 | – | – | 191,469 | 97,872 | 16,803,254 | – | 47,588,194 |
| Non-cash collateral received | – | – | 547,694 | 94,488 | 1,408,331 | 47,434,441 | – | 49,484,954 |
| Invesco Euro Corporate Bond Fund | EUR | EUR | EUR | EUR | EUR | EUR | EUR | EUR |
| Securities on loan | 272,066,676 | – | – | 2,836,360 | 7,678,348 | 108,593,767 | – | 391,175,151 |
| Non-cash collateral received | – | – | 169,421 | 1,111,893 | 7,185,706 | 394,970,068 | – | 403,437,089 |
| Invesco Euro Short Term Bond Fund | EUR | EUR | EUR | EUR | EUR | EUR | EUR | EUR |
| Securities on loan | 7,554,456 | – | – | – | 38,182,441 | 39,374,330 | – | 85,111,227 |
| Non-cash collateral received | – | – | 10,780 | 188,920 | 1,194,346 | 85,989,826 | – | 87,383,872 |
| Invesco Global Flexible Bond Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | 3,372,317 | – | – | – | – | 2,229,191 | – | 5,601,508 |
| Non-cash collateral received | – | – | 1,137 | 8,187 | 220,176 | 5,584,109 | – | 5,813,608 |
| Invesco Global Investment Grade Corporate Bond Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | 107,560,166 | – | – | – | 1,483,781 | 18,922,907 | – | 127,966,854 |
| Non-cash collateral received | – | – | 2,207,034 | 953,741 | 5,575,992 | 124,467,749 | – | 133,204,516 |
| Invesco Global Total Return (EUR) Bond Fund | EUR | EUR | EUR | EUR | EUR | EUR | EUR | EUR |
| Securities on loan | 136,180,874 | – | – | – | – | 8,802,472 | – | 144,983,346 |
| Non-cash collateral received | – | – | 6,869,047 | 423,002 | 1,822,546 | 139,577,809 | – | 148,692,405 |
| Invesco Real Return (EUR) Bond Fund | EUR | EUR | EUR | EUR | EUR | EUR | EUR | EUR |
| Securities on loan | 722,957 | – | – | – | – | 1,657,748 | – | 2,380,704 |
| Non-cash collateral received | – | – | 222 | 1,600 | 5,925 | 2,426,017 | – | 2,433,765 |
| Invesco Sterling Bond Fund | GBP | GBP | GBP | GBP | GBP | GBP | GBP | GBP |
| Securities on loan | 20,625,084 | – | – | – | 5,170,667 | 10,851,425 | – | 36,647,177 |
| Non-cash collateral received | – | – | 779,686 | 121,631 | 732,390 | 36,602,952 | – | 38,236,659 |
| Invesco Sustainable China Bond Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | 803,541 | – | – | – | – | 94,198 | – | 897,739 |
| Non-cash collateral received | – | – | – | 420 | 2,508 | 950,227 | – | 953,155 |
| Invesco Sustainable Global High Income Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | 8,671,025 | – | – | – | – | 5,277,528 | – | 13,948,553 |
| Non-cash collateral received | – | – | 9,452 | 176,567 | 653,714 | 13,456,125 | – | 14,295,858 |
| Invesco Sustainable Multi-Sector Credit Fund | EUR | EUR | EUR | EUR | EUR | EUR | EUR | EUR |
| Securities on loan | 1,596,883 | – | – | – | – | 1,208,176 | – | 2,805,059 |
| Non-cash collateral received | – | – | 2,513 | 91,831 | 122,290 | 2,673,658 | – | 2,890,292 |
| Invesco UK Investment Grade Bond Fund | GBP | GBP | GBP | GBP | GBP | GBP | GBP | GBP |
| Securities on loan | 996,136 | – | – | – | – | 581,409 | – | 1,577,545 |
| Non-cash collateral received | – | – | 805 | 496 | 44,146 | 1,604,793 | – | 1,650,241 |
| Invesco US Investment Grade Corporate Bond Fund | USD | USD | USD | USD | USD | USD | USD | USD |
| Securities on loan | 394,255 | – | – | – | – | 41,814 | – | 436,069 |
| Non-cash collateral received | – | – | 979 | 66,533 | 36,751 | 342,654 | – | 446,917 |
| Invesco Pan European High Income Fund | EUR | EUR | EUR | EUR | EUR | EUR | EUR | EUR |
| Securities on loan | 233,107,419 | – | – | – | 1,176,023 | 283,106,339 | 55,086,407 | 572,476,188 |
| Non-cash collateral received | – | – | 1,466,007 | 1,740,402 | 25,868,226 | 565,516,142 | – | 594,590,776 |

Other Information (unaudited) (continued)

Securities Financing Transactions Regulation (continued)

Securities lending (continued)

| Fund | Less than 1 day | 1 day to 1 week | 1 week to 1 month | 1 month to 3 months | 3 months to 1 year | Above 1 year | Open transactions | Total |
|--|--------------------|--------------------|----------------------|------------------------|-----------------------|-----------------|----------------------|-------------|
| Invesco Balanced-Risk Allocation Fund | EUR | EUR | EUR | EUR | EUR | EUR | EUR | EUR |
| Securities on loan | – | – | 19,945,197 | 49,848,792 | 117,395,733 | – | – | 187,189,722 |
| Non-cash collateral received | – | – | – | – | 905,953 | 192,750,519 | – | 193,656,472 |
| Invesco Balanced-Risk Allocation 12% Fund | EUR | EUR | EUR | EUR | EUR | EUR | EUR | EUR |
| Securities on loan | – | – | – | – | 2,936,644 | – | – | 2,936,644 |
| Non-cash collateral received | – | – | – | – | 5,514 | 3,078,620 | – | 3,084,135 |
| Invesco Balanced-Risk Select Fund | EUR | EUR | EUR | EUR | EUR | EUR | EUR | EUR |
| Securities on loan | – | – | – | 14,954,638 | 2,304,392 | – | 3,721,292 | 20,980,322 |
| Non-cash collateral received | – | – | – | 40,276 | 20,805 | 20,082,964 | 1,489,298 | 21,633,343 |

Sustainable Finance Disclosure Regulation ("SFDR")

The following sub-funds are classified as financial products which promote environmental and/or social characteristics pursuant to Article 8 of Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on sustainability-related disclosures in the financial services sector ("SFDR"):

Sub-Fund

| | |
|--|--|
| Invesco Developed Small and Mid-Cap Equity Fund | Invesco Global Income Real Estate Securities Fund |
| Invesco Emerging Markets Equity Fund | Invesco Gold & Special Minerals Fund |
| Invesco Emerging Markets Select Equity Fund ¹ | Invesco Metaverse and AI Fund (formerly Invesco Metaverse Fund) ⁴ |
| Invesco Global Equity Income Fund | Invesco Responsible Global Real Assets Fund |
| Invesco Global Equity Income Advantage Fund | Invesco Asian Flexible Bond Fund |
| Invesco Global Focus Equity Fund | Invesco Asian Investment Grade Bond Fund |
| Invesco Global Small Cap Equity Fund | Invesco Belt and Road Debt Fund |
| Invesco Sustainable Global Structured Equity Fund | Invesco Bond Fund |
| Invesco Sustainable US Structured Equity Fund | Invesco Emerging Markets Bond Fund |
| Invesco Continental European Equity Fund ² | Invesco Emerging Market Corporate Bond Fund |
| Invesco Continental European Small Cap Equity Fund | Invesco Emerging Market Flexible Bond Fund |
| Invesco Euro Equity Fund | Invesco Emerging Markets Local Debt Fund |
| Invesco Pan European Equity Fund | Invesco Environmental Climate Opportunities Bond Fund |
| Invesco Pan European Equity Income Fund | Invesco Euro Bond Fund |
| Invesco Pan European Focus Equity Fund | Invesco Euro Corporate Bond Fund |
| Invesco Pan European Small Cap Equity Fund | Invesco Euro Short Term Bond Fund |
| Invesco Sustainable Eurozone Equity Fund | Invesco Euro Ultra-Short Term Debt Fund |
| Invesco Sustainable Pan European Structured Equity Fund | Invesco Global Convertible Fund ¹ |
| Invesco UK Equity Fund | Invesco Global Flexible Bond Fund |
| Invesco Japanese Equity Advantage Fund | Invesco Global High Yield Short Term Bond Fund |
| Invesco Nippon Small/Mid Cap Equity Fund | Invesco Global Investment Grade Corporate Bond Fund |
| Invesco Responsible Japanese Equity Value Discovery Fund | Invesco Global Total Return (EUR) Bond Fund |
| Invesco ASEAN Equity Fund | Invesco India Bond Fund |
| Invesco Asia Consumer Demand Fund | Invesco Real Return (EUR) Bond Fund |
| Invesco Asia Opportunities Equity Fund | Invesco Sterling Bond Fund |
| Invesco Asian Equity Fund | Invesco Sustainable China Bond Fund |
| Invesco China A-Share Quality Core Equity Fund | Invesco Sustainable Global High Income Fund |
| Invesco China A-Share Quant Equity Fund | Invesco Sustainable Multi-Sector Credit Fund |
| Invesco China Focus Equity Fund | Invesco UK Investment Grade Bond Fund |
| Invesco China Health Care Equity Fund | Invesco USD Ultra-Short Term Debt Fund |
| Invesco Greater China Equity Fund | Invesco US High Yield Bond Fund |
| Invesco India Equity Fund | Invesco US Investment Grade Corporate Bond Fund |
| Invesco Emerging Markets Ex-China Fund (formerly Invesco Pacific Equity Fund) ³ | Invesco Asia Asset Allocation Fund |
| Invesco PRC Equity Fund | Invesco Global Income Fund |
| Invesco Global Consumer Trends Fund | Invesco Pan European High Income Fund |
| Invesco Global Founders & Owners Fund | Invesco Sustainable Allocation Fund |

¹ Effective 8 August 2023, Invesco Emerging Markets Select Equity Fund was put into liquidation.
Effective 24 November 2023, Invesco Global Convertible Fund was put into liquidation.

² Effective 2 February 2024, Invesco Continental European Equity Fund merged into Invesco Pan European Focus Equity Fund.

³ Effective 1 February 2024, Invesco Pacific Equity Fund was repositioned and renamed to Invesco Emerging Markets Ex-China Equity Fund.

⁴ Effective 18 January 2024, Invesco Metaverse Fund changed its name to Invesco Metaverse and AI Fund.

Other Information (unaudited) (continued)

Sustainable Finance Disclosure Regulation ("SFDR") (continued)

The following sub-funds are classified as financial products which have sustainable investment as their objectives pursuant to Article 9 of Regulation (EU) 2019/2088 of the European Parliament and of the Council of 27 November 2019 on SFDR:

- Invesco Energy Transition Fund
- Invesco Net Zero Global Investment Grade Corporate Bond Fund
- Invesco Social Progress Fund
- Invesco Sustainable Global Income Fund

(together the "Funds" and each, a "Fund")

SFDR and Regulation (EU) 2020/852 of the European Parliament and of the Council of 18 June 2020 on the establishment of a framework to facilitate sustainable investment, and amending SFDR (the "Taxonomy Regulation") require certain information to be disclosed in the audited financial statements where a Fund is classified under Article 8 or Article 9 of SFDR. This information is required to be presented in the form of the template set out in the annexes to Commission Delegated Regulation (EU) 2023/363 of 31 October 2022 amending and correcting the regulatory technical standards laid down in Delegated Regulation (EU) 2022/1288, which supplement SFDR. Further information on the environmental and/or social characteristics or the sustainable investment objective promoted by the Funds the during the year can therefore be found in the annexes to these financial statements (the "SFDR Annexes").

Please note that the SFDR Annexes for the Funds cover the full financial year, except for the following Fund for which the period commenced on the following date, reflecting the period during which the Fund was classified in accordance with Article 8 of SFDR:

| Sub-Fund | Reporting Period Commencement Date |
|---|---|
| Invesco Global Equity Income Advantage Fund | 18 January 2024 |

The data used to complete the disclosures set out in the SFDR Annexes for the Funds is provided by the relevant third-party sources. The data used is the data available as at the date at which the disclosures were produced and is based on backward-looking analysis. The analysis is dependent on the underlying investee entities disclosing relevant data and the availability of this data can be limited. Data may also be incomplete, inaccurate and/or contain errors that may not be detected by the Investment Managers. It has been observed that the availability and accuracy of data, from the relevant third party data providers and underlying investee entities, continues to be challenging in some respects. Additionally, there may be further regulatory guidance of relevance to the content of the disclosures that is still to be issued. The disclosures included in the SFDR Annexes should consequently be read and understood in light of these continuing challenges. The Management Company, the board of Invesco Funds and the Investment Managers continue to monitor the ongoing development and evolution of sustainability-related regulation, including SFDR and the Taxonomy Regulation, and associated guidance and the availability of relevant third party and investee entities' data in this regard.

Additional information for investors in Switzerland relating to TER and performance

Total Expense Ratio (TER)

For the financial year ending 29 February 2024

| 29/02/2024 | TER % |
|--|-------|
| Invesco Developed Small and Mid-Cap Equity Fund (USD) | |
| A-SD | 2.02% |
| A-Acc | 2.02% |
| A (EUR Hgd)-Acc | 2.02% |
| C-Acc | 1.27% |
| E (EUR)-Acc | 2.67% |
| R-Acc | 2.72% |
| S-Acc | 0.93% |
| Z-Acc | 1.12% |
| Z (EUR Hgd)-Acc | 1.12% |
| Invesco Developing Markets Equity Fund (USD) | |
| A (EUR Hgd)-Gross-AD | 1.94% |
| A-Acc | 1.94% |
| A (CHF Hgd)-Acc | 1.94% |
| A (EUR Hgd)-Acc | 1.94% |
| C (EUR Hgd)-Gross-AD | 1.14% |
| C-Acc | 1.14% |
| C (EUR Hgd)-Acc | 1.14% |
| S-Acc | 0.90% |
| Z (EUR Hgd)-Gross-AD | 0.99% |
| Z-Acc | 0.99% |
| Z (CHF Hgd)-Acc | 0.99% |
| Z (EUR)-Acc | 0.99% |
| Z (EUR Hgd)-Acc | 0.99% |
| Z (GBP)-Acc | 0.99% |
| Z (GBP Hgd)-Acc | 0.99% |
| Invesco Emerging Markets Equity Fund (USD) | |
| A-AD | 1.89% |
| A-Acc | n/a |
| A (HKD)-Acc | 1.89% |
| C-AD | 1.39% |
| C (EUR)-Gross-AD | 1.39% |
| C-Acc | 1.39% |
| C (EUR)-Acc | 1.39% |
| I (EUR)-Acc | 0.12% |
| S-Acc | 0.92% |
| S (EUR)-Acc | 0.92% |
| TI1 -Acc | 0.32% |
| Z-AD | 1.14% |
| Z (EUR)-Acc | n/a |
| Invesco Global Equity Income Fund (USD) | |
| A (EUR)-AD | 1.71% |
| A-Gross-MD | 1.71% |
| A-MD1 | 1.71% |
| A (AUD Hgd)-MD1 | 1.71% |
| A (HKD)-MD1 | 1.71% |
| A (RMB Hgd)-MD1 | 1.71% |
| A-SD | 1.71% |
| A-Acc | 1.71% |
| A (EUR)-Acc | n/a |
| A (EUR Hgd)-Acc | 1.71% |
| C-Acc | 0.98% |
| C (EUR Hgd)-Acc | 0.98% |
| E (EUR)-Acc | 2.38% |
| I (EUR)-MD | 0.04% |
| I (EUR Hgd)-MD | 0.04% |
| R-Acc | 2.48% |
| S-Acc | 0.79% |
| Z-SD | 0.98% |
| Z-Acc | 0.98% |
| Z (EUR)-AD | 0.98% |
| Invesco Global Equity Income Advantage Fund (USD) | |
| A (EUR)-AD | 1.57% |
| A-MD1 | 1.57% |
| A (AUD Hgd)-MD1 | n/a |
| A (EUR Hgd)-MD1 | n/a |
| A (GBP Hgd)-MD1 | n/a |
| A (HKD)-MD1 | 1.57% |
| A (RMB Hgd)-MD1 | 1.57% |
| A (SGD Hgd)-MD1 | 1.57% |
| A-Acc | 1.57% |
| C-Acc | 1.02% |
| C-MD | n/a |
| C (HKD)-MD | n/a |
| I-Acc | 0.13% |
| S (EUR Hgd)-MD | 0.80% |
| Z-Acc | 0.89% |
| Z (EUR)-AD | 0.89% |
| Z (GBP)-Acc | n/a |
| Z (GBP)-MD | n/a |

Additional information for investors in Switzerland relating to TER and performance (continued)

29/02/2024

TER %

Invesco Global Focus Equity Fund (USD)

| | |
|----------------------|-------|
| A-AD | 1.70% |
| A (EUR Hgd)-AD | 1.70% |
| A (EUR Hgd)-Gross-AD | 1.70% |
| A-Acc | 1.70% |
| A (CHF Hgd)-Acc | 1.70% |
| A (EUR)-Acc | 1.70% |
| A (EUR Hgd)-Acc | 1.70% |
| C-AD | 0.95% |
| C (EUR Hgd)-Gross-AD | 0.95% |
| C-Acc | 0.95% |
| C-QD | 0.95% |
| C (EUR Hgd)-Acc | 0.95% |
| E-Acc | 2.20% |
| E (EUR)-Acc | 2.20% |
| E (EUR Hgd)-Acc | 2.20% |
| I-Acc | 0.06% |
| R (EUR)-Acc | 2.40% |
| R (EUR Hgd)-Acc | 2.40% |
| S-Acc | 0.81% |
| Z-AD | 0.85% |
| Z (EUR Hgd)-Gross-AD | 0.85% |
| Z-Acc | 0.85% |
| Z (CHF Hgd)-Acc | 0.85% |
| Z (EUR)-Acc | 0.85% |
| Z (EUR Hgd)-Acc | 0.85% |
| Z (GBP)-Acc | 0.85% |
| Z (GBP Hgd)-Acc | 0.85% |

Invesco Global Small Cap Equity Fund (USD)

| | |
|-----------------|-------|
| A-AD | 1.94% |
| A (EUR)-AD | 1.94% |
| A-Acc | 1.94% |
| C-AD | 1.34% |
| I (EUR)-Acc | 0.05% |
| I (EUR Hgd)-Acc | 0.05% |
| S-AD | 0.84% |
| Z-AD | 1.09% |
| Z-Acc | 1.09% |
| Z (EUR)-AD | 1.09% |
| Z (EUR)-Acc | 1.09% |

Invesco Sustainable Global Structured Equity Fund (USD)

| | |
|-----------------|-------|
| A-AD | 1.29% |
| A (EUR Hgd)-AD | 1.29% |
| A-MD1 | 1.29% |
| A (HKD)-MD1 | 1.29% |
| A-Acc | 1.29% |
| A (EUR Hgd)-Acc | 1.29% |
| C-AD | 0.89% |
| C-Acc | 0.89% |
| C (EUR Hgd)-Acc | 0.89% |
| C (GBP Hgd)-Acc | 0.89% |
| E (EUR)-Acc | 1.79% |
| I (GBP Hgd)-Acc | 0.05% |
| R-Acc | 1.99% |
| S (EUR Hgd)-AD | 0.60% |
| Z-AD | 0.79% |
| Z-Acc | 0.79% |
| Z (EUR Hgd)-Acc | 0.79% |

Invesco Sustainable US Structured Equity Fund (USD)

| | |
|-----------------|-------|
| A-Acc | 1.42% |
| A (EUR Hgd)-Acc | 1.42% |
| B-Acc | 2.42% |
| C-Acc | 1.02% |
| C (EUR Hgd)-Acc | 1.02% |
| E (EUR)-Acc | 1.92% |
| R-Acc | 2.12% |
| Z-Acc | 0.92% |
| Z (EUR Hgd)-Acc | 0.92% |

Invesco US Value Equity Fund (USD)

| | |
|------------------|-------|
| A-SD | 1.72% |
| A-Acc | 1.72% |
| C-Acc | 0.92% |
| C-SD | 0.92% |
| E (EUR)-Acc | 2.40% |
| R-Acc | 2.48% |
| S-Acc | n/a |
| S (GBP Hgd)-Acc | 0.81% |
| T1 (GBP Hgd)-Acc | 0.86% |
| Z-Acc | 0.92% |
| Z (GBP)-Acc | 0.92% |

Additional information for investors in Switzerland relating to TER and performance (continued)

29/02/2024

TER %

Invesco Continental European Small Cap Equity Fund (EUR)

| | |
|-----------------|-------|
| A-AD | 1.84% |
| A (USD)-AD | 1.84% |
| A-Acc | 1.84% |
| A (USD Hgd)-Acc | 1.84% |
| C (USD)-AD | 1.34% |
| C-Acc | 1.34% |
| C (USD Hgd)-Acc | 1.34% |
| S-Acc | 0.84% |
| Z-AD | 1.09% |
| Z-Acc | 1.09% |

Invesco Euro Equity Fund (EUR)

| | |
|-------------------|-------|
| A-AD | 1.69% |
| A-Acc | 1.69% |
| A (CHF Hgd)-Acc | 1.69% |
| A (CZK Hgd)-Acc | 1.69% |
| A (GBP Hgd)-Acc | 1.69% |
| A (USD)-Acc | 1.69% |
| A (USD Hgd)-Acc | 1.69% |
| C-Gross-AD | 1.09% |
| C-Acc | 1.09% |
| C (CHF Hgd)-Acc | 1.09% |
| C (GBP Hgd)-Acc | 1.09% |
| C (USD Hgd)-Acc | 1.09% |
| E-Acc | 2.44% |
| I-Acc | n/a |
| P1-Acc | 0.65% |
| P1 (CHF Hgd)-Acc | 0.65% |
| P1 (GBP Hgd)-Acc | 0.65% |
| P1 (USD Hgd)-Acc | 0.65% |
| PI1-Acc | 0.61% |
| PI1 (USD Hgd)-Acc | 0.61% |
| R-Acc | 2.39% |
| R (USD Hgd)-Acc | 2.39% |
| S-AD | 0.85% |
| S-Acc | 0.85% |
| TI1-AD | 0.70% |
| TI1-Acc | 0.70% |
| Z-Acc | 0.94% |
| Z-Gross-AD | 0.94% |
| Z (CHF Hgd)-Acc | 0.94% |
| Z (USD)-Acc | 0.94% |
| Z (USD Hgd)-Acc | 0.94% |

Invesco Pan European Equity Fund (EUR)

| | |
|-----------------|-------|
| A-AD | 1.97% |
| A (USD)-AD | 1.97% |
| A (HKD Hgd)-MD1 | 1.97% |
| A (USD Hgd)-MD1 | 1.97% |
| A-Acc | 1.97% |
| A (CHF Hgd)-Acc | 1.97% |
| A (USD Hgd)-Acc | 1.97% |
| B-Acc | 2.50% |
| C-AD | 1.37% |
| C-Acc | 1.37% |
| C (CHF Hgd)-Acc | 1.37% |
| C (USD)-Acc | 1.37% |
| C (USD Hgd)-Acc | 1.37% |
| E-Acc | 2.47% |
| I-Acc | 0.03% |
| R-Acc | 2.50% |
| S-Acc | 0.83% |
| Z-AD | 1.02% |
| Z (USD)-AD | 1.02% |
| Z-Acc | 1.02% |
| Z (USD Hgd)-Acc | 1.02% |

Invesco Pan European Equity Income Fund (EUR)

| | |
|-----------------|-------|
| A (AUD Hgd)-MD1 | 1.76% |
| A (CAD Hgd)-MD1 | 1.76% |
| A (NZD Hgd)-MD1 | 1.76% |
| A (SGD Hgd)-MD1 | 1.76% |
| A (USD Hgd)-MD1 | 1.76% |
| A-SD | 1.76% |
| A-Gross-SD | 1.76% |
| A-Acc | 1.76% |
| A (USD Hgd)-Acc | 1.76% |
| C-Acc | 1.16% |
| E-Acc | 2.36% |
| R-Acc | 2.46% |
| T1-Acc | n/a |
| T1-Gross-SD | n/a |
| Z-AD | 1.01% |
| Z-SD | 1.01% |
| Z-Acc | 1.01% |

Additional information for investors in Switzerland relating to TER and performance (continued)

29/02/2024

TER %

Invesco Pan European Focus Equity Fund (EUR)

| | |
|------------|-------|
| A-AD | 1.96% |
| A-Acc | 1.96% |
| C-AD | n/a |
| C-Acc | 1.36% |
| E-Acc | 2.46% |
| R-Acc | 2.57% |
| Z-Acc | 1.11% |
| Z-Gross-AD | n/a |

Invesco Pan European Small Cap Equity Fund (EUR)

| | |
|-----------------|-------|
| A (USD)-AD | 2.05% |
| A-Acc | 2.05% |
| A (USD Hgd)-Acc | 2.05% |
| B-Acc | 2.95% |
| C-Acc | 1.45% |
| C (USD Hgd)-Acc | 1.45% |
| E-Acc | 2.80% |
| R-Acc | 2.75% |
| Z-Acc | 1.20% |

Invesco Sustainable Eurozone Equity Fund (EUR)¹

| | |
|-------------------|-----|
| A-AD | n/a |
| A-Acc | n/a |
| A (CHF Hgd)-Acc | n/a |
| C-Acc | n/a |
| E-Acc | n/a |
| P1-Acc | n/a |
| P1 (CHF Hgd)-Acc | n/a |
| P1 (GBP Hgd)-Acc | n/a |
| P1 (USD Hgd)-Acc | n/a |
| PI1-Acc | n/a |
| PI1 (CHF Hgd)-Acc | n/a |
| PI1 (USD Hgd)-Acc | n/a |
| S-Acc | n/a |
| TI1-AD | n/a |
| TI1-Acc | n/a |
| Z-Acc | n/a |
| Z-Gross-AD | n/a |
| Z (CHF Hgd)-Acc | n/a |
| Z (GBP Hgd)-Acc | n/a |

Invesco Sustainable Pan European Structured Equity Fund (EUR)

| | |
|-----------------|-------|
| A-AD | 1.58% |
| A (Pf Hgd)-AD | 1.58% |
| A (USD Hgd)-MD1 | 1.58% |
| A-Acc | 1.58% |
| A (AUD Hgd)-Acc | 1.58% |
| A (CHF Hgd)-Acc | 1.58% |
| A (CZK)-Acc | 1.58% |
| A (CZK Hgd)-Acc | 1.58% |
| A (Pf Hgd)-Acc | 1.58% |
| A (USD Hgd)-Acc | 1.58% |
| B-Acc | 2.51% |
| C-AD | 1.08% |
| C (Pf Hgd)-AD | 1.08% |
| C-Acc | 1.08% |
| C (CHF Hgd)-Acc | 1.08% |
| C (Pf Hgd)-Acc | 1.08% |
| C (USD Hgd)-Acc | 1.08% |
| E-Acc | 2.51% |
| I-Acc | 0.04% |
| I (GBP Hgd)-Acc | 0.04% |
| R-Acc | 2.28% |
| R (USD Hgd)-Acc | 2.28% |
| S-AD | 0.74% |
| S-Acc | 0.74% |
| Z-AD | 0.88% |
| Z-Acc | 0.88% |

Invesco UK Equity Fund (GBP)[^]

| | |
|-----------------|-------|
| A-AD | 2.01% |
| A (USD)-SD | n/a |
| A (EUR)-SD | n/a |
| A (USD Hgd)-SD | n/a |
| A-Acc | n/a |
| A (EUR)-Acc | n/a |
| A (HKD)-Acc | n/a |
| A (SGD)-Acc | n/a |
| A (SGD Hgd)-Acc | n/a |
| A (USD)-Acc | n/a |
| A (USD Hgd)-Acc | n/a |
| C-AD | 1.41% |
| C (USD Hgd)-Acc | 1.41% |
| E (EUR)-Acc | 2.51% |
| S-SD | n/a |

Additional information for investors in Switzerland relating to TER and performance (continued)

29/02/2024

TER %

Invesco UK Equity Fund (GBP)^ (continued)

| | |
|------------------|-------|
| S (EUR)-SD | n/a |
| S (SGD)-SD | n/a |
| S (USD)-SD | n/a |
| S (USD Hgd)-SD | n/a |
| S-Acc | n/a |
| S (EUR)-Acc | n/a |
| S (SGD)-Acc | n/a |
| S (USD)-Acc | n/a |
| S (USD Hgd)-Acc | n/a |
| T1-Acc | n/a |
| T1-SD | n/a |
| T1 (EUR)-SD | n/a |
| T1 (USD)-SD | n/a |
| T1 (USD Hgd)-SD | n/a |
| T1 (EUR)-Acc | n/a |
| T1 (USD)-Acc | n/a |
| T1 (USD Hgd)-Acc | n/a |
| Z-AD | 1.16% |

Invesco Japanese Equity Advantage Fund (JPY)

| | |
|------------------|-------|
| A (EUR)-AD | 1.71% |
| A (EUR Hgd)-AD | 1.71% |
| A-Acc | 1.71% |
| A (CHF Hgd)-Acc | 1.71% |
| A (EUR)-Acc | 1.71% |
| A (EUR Hgd)-Acc | 1.71% |
| A (USD Hgd)-Acc | 1.71% |
| C-Gross-AD | 0.94% |
| C (USD)-Gross-AD | 0.94% |
| C-Acc | 0.94% |
| C (EUR)-Acc | 0.94% |
| C (EUR Hgd)-Acc | 0.94% |
| C (USD Hgd)-Acc | 0.94% |
| E (EUR)-Acc | 2.37% |
| I (GBP)-Gross-QD | n/a |
| I (EUR)-Acc | 0.03% |
| I (EUR Hgd)-Acc | 0.03% |
| I (GBP Hgd)-Acc | 0.03% |
| I (USD)-Acc | n/a |
| R-Acc | 2.47% |
| S (GBP)-AD | 0.78% |
| S (USD)-Gross-AD | 0.78% |
| S-Acc | 0.78% |
| S (EUR)-Acc | 0.78% |
| S (EUR Hgd)-Acc | 0.78% |
| S (GBP)-Acc | 0.78% |
| S (SGD Hgd)-Acc | 0.78% |
| T1 (GBP)-Acc | 0.83% |
| T11-AD | 0.68% |
| T11-Acc | 0.68% |
| Z-Acc | 0.92% |
| Z-Gross-AD | 0.92% |
| Z (EUR)-Acc | 0.92% |
| Z (EUR Hgd)-Acc | 0.92% |
| Z (GBP)-Acc | 0.92% |
| Z (GBP Hgd)-Acc | 0.92% |
| Z (USD)-Acc | 0.92% |
| Z (USD Hgd)-Acc | 0.92% |

Invesco Nippon Small/Mid Cap Equity Fund (JPY)

| | |
|-----------------|-------|
| A (USD)-AD | 2.07% |
| A-Acc | 2.07% |
| A (USD Hgd)-Acc | 2.07% |
| B-Acc | 2.97% |
| C (USD)-AD | 1.47% |
| C-Acc | 1.47% |
| E (EUR)-Acc | 2.82% |
| Z-Acc | 1.22% |

Invesco Responsible Japanese Equity Value Discovery Fund (JPY)

| | |
|-----------------|-------|
| A (EUR Hgd)-AD | 1.74% |
| A (USD)-AD | 1.74% |
| A-SD | 1.74% |
| A-Acc | 1.74% |
| A (CHF Hgd)-Acc | 1.74% |
| A (EUR)-Acc | 1.74% |
| A (EUR Hgd)-Acc | 1.74% |
| A (GBP Hgd)-Acc | 1.74% |
| A (USD)-Acc | 1.74% |
| A (USD Hgd)-Acc | 1.74% |
| C (USD)-AD | 0.98% |
| C-Acc | 0.98% |
| C (EUR Hgd)-Acc | 0.98% |
| C (GBP Hgd)-Acc | 0.98% |
| C (USD Hgd)-Acc | 0.98% |
| E (EUR)-Acc | 2.14% |
| R-Acc | 2.42% |

Additional information for investors in Switzerland relating to TER and performance (continued)

29/02/2024

TER %

Invesco Responsible Japanese Equity Value Discovery Fund (JPY) (continued)

| | |
|-----------------|-------|
| Z (USD)-AD | 0.93% |
| Z-Acc | 0.93% |
| Z (EUR)-Acc | 0.93% |
| Z (EUR Hgd)-Acc | 0.93% |
| Z (GBP)-Acc | 0.93% |

Invesco ASEAN Equity Fund (USD)^

| | |
|-------------|-------|
| A-AD | 2.04% |
| A (HKD)-Acc | 2.04% |
| C-AD | 1.44% |
| S-Acc | 0.95% |
| Z-AD | 1.19% |

Invesco Asia Consumer Demand Fund (USD)

| | |
|-----------------|-------|
| A (EUR)-AD | 2.03% |
| A (EUR Hgd)-AD | 2.03% |
| A-SD | 2.03% |
| A-Acc | 2.03% |
| A (CHF Hgd)-Acc | 2.03% |
| A (EUR)-Acc | 2.03% |
| A (EUR Hgd)-Acc | 2.03% |
| A (HKD)-Acc | 2.03% |
| A (SGD Hgd)-Acc | 2.03% |
| C-Acc | 1.43% |
| C (EUR)-Acc | 1.43% |
| C (EUR Hgd)-Acc | 1.43% |
| E (EUR)-Acc | 2.78% |
| I-Acc | 0.09% |
| R-Acc | 2.73% |
| S-Acc | 0.89% |
| Z-AD | 1.18% |
| Z-Acc | 1.18% |
| Z (EUR)-Acc | 1.18% |
| Z (EUR Hgd)-Acc | 1.18% |
| Z (GBP)-Acc | 1.18% |

Invesco Asia Opportunities Equity Fund (USD)

| | |
|------------------|-------|
| A (AUD Hgd)-MD1 | 2.02% |
| A (NZD Hgd)-MD1 | 2.02% |
| A-SD | 2.02% |
| A-Acc | 2.02% |
| A (CHF Hgd)-Acc | 2.02% |
| A (EUR)-Acc | n/a |
| A (EUR Hgd)-Acc | 2.02% |
| B-Acc | 2.92% |
| C-Acc | 1.42% |
| C (EUR Hgd)-Acc | 1.42% |
| E (EUR)-Acc | 2.77% |
| I (GBP)-Gross-MD | n/a |
| I-Acc | 0.08% |
| R-Acc | 2.72% |
| S (EUR)-AD | 0.88% |
| S-Acc | 0.88% |
| Z-AD | 1.17% |
| Z-Acc | 1.17% |
| Z (EUR)-Acc | 1.17% |
| Z (EUR Hgd)-Acc | 1.17% |

Invesco Asian Equity Fund (USD)

| | |
|-----------------|-------|
| A-AD | 1.95% |
| A (EUR)-AD | 1.95% |
| A (EUR Hgd)-AD | 1.95% |
| A-MD1 | n/a |
| A (HKD)-MD1 | n/a |
| A (RMB Hgd)-MD1 | n/a |
| A-Acc | 1.95% |
| A (CHF Hgd)-Acc | 1.95% |
| A (CZK Hgd)-Acc | n/a |
| A (EUR)-Acc | 1.95% |
| A (EUR Hgd)-Acc | 1.95% |
| C-AD | 1.35% |
| C-Acc | 1.35% |
| C (CHF Hgd)-Acc | 1.35% |
| E (EUR)-Acc | 2.70% |
| I-Acc | n/a |
| I (EUR)-Acc | 0.06% |
| R-Acc | 2.65% |
| S-AD | 0.85% |
| S-Acc | 0.85% |
| S (EUR)-Acc | n/a |
| TI1-AD | 0.71% |
| TI1-Acc | 0.71% |
| Z-AD | 1.10% |
| Z-Acc | 1.10% |
| Z (CHF Hgd)-Acc | 1.10% |
| Z (EUR)-Acc | 1.10% |
| Z (EUR Hgd)-Acc | 1.10% |

Additional information for investors in Switzerland relating to TER and performance (continued)

29/02/2024

TER %

Invesco China A-Share Quality Core Equity Fund (CNH)

| | |
|-----------------|-------|
| A-Acc | 2.00% |
| A (CHF Hgd)-Acc | 2.00% |
| A (EUR Hgd)-Acc | 2.00% |
| A (USD Hgd)-Acc | 2.00% |
| C (EUR)-Acc | 1.40% |
| C (EUR Hgd)-Acc | 1.40% |
| C (USD Hgd)-Acc | 1.40% |
| E (EUR Hgd)-Acc | 2.75% |
| I-Acc | 0.16% |
| I (EUR Hgd)-Acc | 0.16% |
| I (USD Hgd)-Acc | 0.16% |
| R (EUR Hgd)-Acc | 2.70% |
| S (GBP)-AD | 0.96% |
| S (EUR)-Acc | 0.96% |
| S (GBP)-Acc | 0.96% |
| S (USD)-Acc | 0.96% |
| Z-Acc | 1.15% |
| Z (CHF Hgd)-Acc | 1.15% |
| Z (EUR Hgd)-Acc | 1.15% |
| Z (USD Hgd)-Acc | 1.15% |

Invesco China A-Share Quant Equity Fund (CNH)

| | |
|-----------------|-------|
| A-Acc | 2.00% |
| A (CHF Hgd)-Acc | 2.00% |
| A (EUR Hgd)-Acc | 2.00% |
| A (HKD Hgd)-Acc | 2.00% |
| A (USD Hgd)-Acc | 2.00% |
| C (EUR)-Acc | 1.40% |
| C (EUR Hgd)-Acc | 1.40% |
| C (USD Hgd)-Acc | 1.40% |
| E (EUR Hgd)-Acc | 2.75% |
| I-Acc | 0.16% |
| I (EUR Hgd)-Acc | 0.16% |
| I (USD Hgd)-Acc | 0.16% |
| R (EUR Hgd)-Acc | 2.70% |
| S (GBP)-AD | 0.96% |
| S (EUR)-Acc | 0.96% |
| S (GBP)-Acc | 0.96% |
| S (USD)-Acc | 0.96% |
| Z-Acc | 1.15% |
| Z (CHF Hgd)-Acc | 1.15% |
| Z (EUR Hgd)-Acc | 1.15% |
| Z (USD Hgd)-Acc | 1.15% |

Invesco China Focus Equity Fund (USD)^

| | |
|-----------------|-------|
| A-Acc | 2.16% |
| A (EUR Hgd)-Acc | 2.16% |
| C-Acc | 1.56% |
| E (EUR)-Acc | 2.66% |
| I-Acc | 0.07% |
| R-Acc | 2.86% |
| S-AD | n/a |
| S-Acc | 1.00% |
| Z-Acc | 1.19% |
| Z (EUR)-AD | 1.19% |
| Z (GBP)-Acc | 1.19% |

Invesco China Health Care Equity Fund (CNH)

| | |
|------------------|-------|
| A-Acc | 1.97% |
| A (CHF Hgd)-Acc | 1.97% |
| A (EUR Hgd)-Acc | 1.97% |
| A (HKD Hgd)-Acc | 1.97% |
| A (SGD Hgd)-Acc | 1.97% |
| A (USD)-Acc | 1.97% |
| A (USD Hgd)-Acc | 1.97% |
| C-Acc | 1.37% |
| C (SGD Hgd)-Acc | 1.37% |
| C (USD Hgd)-Acc | 1.37% |
| E (EUR)-Acc | 2.72% |
| P1-Acc | 1.02% |
| P1 (SGD Hgd)-Acc | 1.02% |
| P1 (USD Hgd)-Acc | 1.02% |
| R (EUR)-Acc | 2.67% |
| Z (EUR Hgd)-AD | 1.12% |
| Z-Acc | 1.12% |
| Z (CHF Hgd)-Acc | 1.12% |
| Z (EUR Hgd)-Acc | 1.12% |
| Z (SGD Hgd)-Acc | 1.12% |
| Z (USD)-Acc | 1.12% |
| Z (USD Hgd)-Acc | 1.12% |

Invesco Greater China Equity Fund (USD)^

| | |
|-----------------|-------|
| A (EUR)-AD | 2.01% |
| A (EUR Hgd)-AD | 2.01% |
| A-Acc | 2.01% |
| A (AUD Hgd)-Acc | 2.01% |
| A (CHF Hgd)-Acc | 2.01% |

Additional information for investors in Switzerland relating to TER and performance (continued)

29/02/2024

TER %

Invesco Greater China Equity Fund (USD)^ (continued)

| | |
|-----------------|-------|
| A (EUR)-Acc | n/a |
| A (EUR Hgd)-Acc | 2.01% |
| B-Acc | 2.91% |
| C-AD | 1.41% |
| C-Acc | 1.41% |
| C (EUR Hgd)-Acc | 1.41% |
| E (EUR)-Acc | 2.76% |
| R-Acc | 2.71% |
| S-Acc | 0.87% |
| S (EUR Hgd)-Acc | 0.87% |
| Z-Acc | 1.16% |
| Z (EUR)-Acc | 1.16% |
| Z (EUR Hgd)-Acc | 1.16% |

Invesco India Equity Fund (USD)^

| | |
|-----------------|-------|
| A-AD | 2.06% |
| A-Acc | 2.06% |
| A (EUR)-Acc | 2.06% |
| A (EUR Hgd)-Acc | 2.06% |
| A (HKD)-Acc | 2.06% |
| C-AD | 1.46% |
| E (EUR)-Acc | 2.81% |
| I-Acc | n/a |
| R-Acc | 2.76% |
| S-Acc | 0.92% |
| Z-AD | 1.21% |
| Z-Acc | 1.21% |

Invesco Emerging Markets Ex-China Equity Fund (USD)

| | |
|------------|-------|
| A-AD | 1.95% |
| A (EUR)-AD | 1.95% |
| C-AD | 1.35% |
| C-Acc | 1.35% |
| Z-AD | 1.10% |
| Z-Acc | 1.10% |
| S-Acc | n/a |

Invesco PRC Equity Fund (USD)

| | |
|-----------------|-------|
| A-AD | 2.23% |
| A (AUD Hgd)-Acc | 2.23% |
| A (CAD Hgd)-Acc | 2.23% |
| A (CHF Hgd)-Acc | 2.23% |
| A (EUR Hgd)-Acc | 2.23% |
| A (HKD)-Acc | 2.23% |
| A (NZD Hgd)-Acc | 2.23% |
| B-AD | 2.99% |
| C-AD | 1.63% |
| C (EUR Hgd)-Acc | 1.63% |
| C (HKD)-Acc | 1.63% |
| S-Acc | 1.01% |
| Z-AD | 1.26% |

Invesco Energy Transition Fund (USD)

| | |
|-----------------|-------|
| A-AD | 1.35% |
| A-Acc | 1.35% |
| A (EUR)-Acc | n/a |
| A (EUR Hgd)-Acc | 1.35% |
| A (HKD)-Acc | 1.35% |
| B-Acc | 1.87% |
| C-Acc | 0.90% |
| C (EUR Hgd)-Acc | 0.90% |
| E (EUR)-Acc | 1.85% |
| R-Acc | 1.92% |
| Z-Acc | 0.80% |
| Z (EUR Hgd)-Acc | 0.80% |

Invesco Global Consumer Trends Fund (USD)

| | |
|------------------|-------|
| A (EUR)-AD | 1.87% |
| A-Acc | 1.87% |
| A (CHF Hgd)-Acc | 1.87% |
| A (CZK Hgd)-Acc | 1.87% |
| A (EUR)-Acc | 1.87% |
| A (EUR Hgd)-Acc | 1.87% |
| A (GBP Hgd)-Acc | 1.87% |
| A (HKD)-Acc | 1.87% |
| A (SGD Hgd)-Acc | 1.87% |
| B-Acc | 2.75% |
| C-Acc | 1.37% |
| C (CHF Hgd)-Acc | 1.37% |
| C (EUR)-Acc | 1.37% |
| C (EUR Hgd)-Acc | 1.37% |
| E (EUR)-Acc | 2.62% |
| I-Acc | 0.03% |
| P1-AD | 0.57% |
| P1 (GBP Hgd)-AD | 0.57% |
| P1-Acc | 0.57% |
| P1 (CHF Hgd)-Acc | 0.57% |
| P1 (EUR Hgd)-Acc | 0.57% |

Additional information for investors in Switzerland relating to TER and performance (continued)

29/02/2024

TER %

Invesco Global Consumer Trends Fund (USD) (continued)

| | |
|----------------------|-------|
| P1 (GBP Hgd)-Acc | 0.57% |
| P11 -AD | 0.53% |
| P11 (EUR Hgd)-AD | 0.53% |
| P11 (GBP Hgd)-AD | 0.53% |
| P11 -Acc | 0.53% |
| P11 (CHF Hgd)-Acc | 0.53% |
| P11 (EUR Hgd)-Acc | 0.53% |
| P11 (GBP Hgd)-Acc | 0.53% |
| R-Acc | 2.57% |
| S-AD | 0.83% |
| S-Acc | 0.83% |
| S (EUR)-Acc | 0.83% |
| S (EUR Hgd)-Acc | 0.83% |
| Z (AUD Hgd)-Gross-AD | 1.12% |
| Z-Acc | 1.12% |
| Z (CHF Hgd)-Acc | 1.12% |
| Z (EUR)-Acc | 1.12% |
| Z (EUR Hgd)-Acc | 1.12% |
| Z (GBP)-Acc | 1.12% |
| Z (NOK)-Acc | 1.12% |

Invesco Global Founders & Owners Fund (USD)

| | |
|-------------|-------|
| A-AD | 1.75% |
| A-Acc | 1.75% |
| A (EUR)-Acc | n/a |
| C-AD | 1.15% |
| C-Acc | 1.15% |
| E (EUR)-Acc | 2.35% |
| R-Acc | 2.45% |
| Z-AD | 0.95% |
| Z-Acc | 0.95% |

Invesco Global Health Care Innovation Fund (USD)

| | |
|------|-------|
| A-AD | 1.93% |
| C-AD | 1.33% |
| Z-AD | 1.08% |

Invesco Global Income Real Estate Securities Fund (USD)

| | |
|------------------|-------|
| A-MD1 | 1.66% |
| A (HKD)-MD1 | 1.66% |
| A-QD | 1.66% |
| A-Acc | 1.66% |
| A (EUR Hgd)-Acc | 1.66% |
| C-Acc | 1.11% |
| C (GBP Hgd)-Acc | 1.11% |
| E (EUR)-Acc | 2.16% |
| I-MD | 0.07% |
| I (GBP)-Gross-MD | n/a |
| I-Gross-QD | 0.07% |
| S (GBP)-Acc | 0.74% |
| T1 (GBP Hgd)-Acc | 0.56% |
| T2 (GBP)-Acc | 0.78% |
| Z-Gross-AD | 0.93% |
| Z (GBP Hgd)-Acc | 0.93% |

Invesco Gold & Special Minerals Fund (USD)

| | |
|-----------------|-------|
| A-Acc | 1.96% |
| A (EUR)-Acc | n/a |
| A (EUR Hgd)-Acc | 1.96% |
| A (HKD)-Acc | 1.96% |
| C-Acc | 1.36% |
| C (EUR Hgd)-Acc | 1.36% |
| E (EUR)-Acc | 2.46% |
| R-Acc | 2.54% |
| Z-Acc | 1.11% |
| Z (EUR Hgd)-Acc | 1.11% |

Invesco Metaverse and AI Fund (USD)^

| | |
|-----------------|-------|
| A1 -Acc | 1.86% |
| A-Acc | 1.96% |
| A (CHF Hgd)-Acc | 1.96% |
| A (CZK Hgd)-Acc | 1.96% |
| A (EUR)-Acc | 1.96% |
| A (EUR Hgd)-Acc | 1.96% |
| C-Acc | 1.36% |
| C (EUR Hgd)-Acc | 1.36% |
| E1 (EUR)-Acc | 2.56% |
| E (EUR)-Acc | 2.71% |
| FA-Acc | n/a |
| FA (EUR)-Acc | n/a |
| FA (EUR)-AD | n/a |
| S-Acc | 0.92% |
| S (GBP)-Acc | 0.92% |
| Z-Acc | 1.11% |
| Z (CHF Hgd)-Acc | 1.11% |
| Z (EUR)-Acc | 1.11% |
| Z (EUR Hgd)-Acc | 1.11% |
| Z (GBP)-Acc | 1.11% |

Additional information for investors in Switzerland relating to TER and performance (continued)

29/02/2024

TER %

Invesco Responsible Global Real Assets Fund (USD)

| | |
|-----------------|-------|
| A-AD | 1.70% |
| A (GBP)-AD | 1.70% |
| A-MD1 | 1.70% |
| A-Acc | 1.70% |
| A (EUR Hgd)-Acc | 1.70% |
| C-Acc | 1.10% |
| C (EUR Hgd)-Acc | 1.10% |
| E (EUR)-Acc | 2.35% |
| S (GBP)-Acc | 0.81% |
| Z-AD | 0.95% |
| Z -Acc | 0.95% |
| Z (EUR Hgd)-Acc | n/a |
| Z (GBP)-Acc | 0.95% |

Invesco Social Progress Fund (EUR)

| | |
|-------|-------|
| A-Acc | 1.35% |
| C-Acc | 0.90% |
| E-Acc | 1.85% |
| Z-AD | 0.80% |
| Z-Acc | 0.80% |

Invesco Asian Flexible Bond Fund (USD)

| | |
|-----------------|-------|
| A (EUR)-AD | 1.29% |
| A-MD | 1.29% |
| A (HKD)-MD | 1.29% |
| A-Acc | 1.29% |
| A (EUR Hgd)-Acc | 1.29% |
| C-Acc | 0.99% |
| E-MD1 | 1.64% |
| E (EUR)-Acc | 1.64% |
| R-MD | 1.99% |
| Z-Acc | 0.74% |
| Z (EUR Hgd)-Acc | 0.74% |

Invesco Asian Investment Grade Bond Fund (USD)

| | |
|-------------|-------|
| A (EUR)-AD | 1.22% |
| A-Acc | 1.22% |
| C-Acc | 0.87% |
| E (EUR)-Acc | 1.52% |
| R-Acc | 1.92% |
| Z-Acc | 0.72% |

Invesco Belt and Road Debt Fund (USD)^

| | |
|-----------------|-------|
| A-AD | 1.48% |
| A (EUR Hgd)-AD | 1.48% |
| A-MD | 1.48% |
| A (EUR Hgd)-MD | 1.48% |
| A-Acc | 1.48% |
| A (CHF Hgd)-Acc | 1.48% |
| A (CZK Hgd)-Acc | 1.48% |
| A (EUR)-Acc | 1.48% |
| A (EUR Hgd)-Acc | 1.48% |
| A (SEK Hgd)-Acc | 1.48% |
| C-Acc | 0.93% |
| C (EUR)-Acc | 0.93% |
| C (EUR Hgd)-Acc | 0.93% |
| E-Acc | 1.98% |
| E (EUR Hgd)-Acc | 1.98% |
| I MD | 0.04% |
| R-MD | 2.18% |
| R (EUR Hgd)-Acc | 2.18% |
| S-Acc | 0.71% |
| S (EUR Hgd)-Acc | 0.71% |
| Z-Gross-QD | 0.80% |
| Z-Acc | 0.80% |
| Z (CHF Hgd)-Acc | 0.80% |
| Z (EUR)-Acc | 0.80% |
| Z (EUR Hgd)-Acc | 0.80% |
| Z (GBP Hgd)-Acc | 0.80% |

Invesco Bond Fund (USD)

| | |
|-----------------|-------|
| A-MD | 0.91% |
| A-SD | 0.91% |
| C-Acc | 0.66% |
| C-SD | 0.66% |
| C (EUR Hgd)-Acc | 0.66% |
| C (GBP)-Acc | 0.66% |
| S (EUR)-Acc | 0.50% |
| S (EUR Hgd)-Acc | 0.50% |
| Z-SD | 0.54% |
| Z-Acc | 0.54% |
| Z (EUR)-Acc | 0.54% |

Invesco Emerging Markets Bond Fund (USD)

| | |
|----------------|-------|
| A (EUR Hgd)-AD | 1.29% |
| A-MD | 1.29% |
| A (EUR Hgd)-MD | 1.29% |
| A (HKD)-MD | 1.29% |

Additional information for investors in Switzerland relating to TER and performance (continued)

29/02/2024

TER %

Invesco Emerging Markets Bond Fund (USD) (continued)

| | |
|-----------------|-------|
| A-MD1 | 1.29% |
| A (AUD Hgd)-MD1 | 1.29% |
| A (CAD Hgd)-MD1 | 1.29% |
| A-SD | 1.29% |
| A (CHF Hgd)-Acc | 1.29% |
| A (EUR Hgd)-Acc | 1.29% |
| A (SEK Hgd)-Acc | 1.29% |
| C-Acc | 1.04% |
| C-SD | 1.04% |
| C (CHF Hgd)-Acc | 1.04% |
| C (EUR Hgd)-Acc | 1.04% |
| C (GBP Hgd)-Acc | 1.04% |
| I (CAD Hgd)-MD | n/a |
| Z (EUR Hgd)-AD | 0.79% |
| Z-Acc | 0.79% |
| Z (EUR)-Acc | 0.79% |
| Z (EUR Hgd)-Acc | 0.79% |

Invesco Emerging Market Corporate Bond Fund (USD)

| | |
|-----------------|-------|
| A-MD | 1.60% |
| A-MD1 | 1.60% |
| A-Acc | 1.60% |
| A (EUR Hgd)-Acc | 1.60% |
| A (SEK Hgd)-Acc | 1.60% |
| C-Acc | 1.00% |
| C-MD | 1.00% |
| C (EUR Hgd)-Acc | 1.00% |
| E (EUR Hgd)-MD | 2.10% |
| E (EUR Hgd)-Acc | 2.10% |
| R-MD | 2.29% |
| Z-Acc | 0.87% |
| Z (EUR Hgd)-Acc | 0.87% |

Invesco Emerging Market Flexible Bond Fund (USD)

| | |
|-----------------|-------|
| A (EUR Hgd)-AD | 1.60% |
| A-Acc | 1.60% |
| A (EUR Hgd)-Acc | 1.60% |
| C-Acc | 1.05% |
| R (EUR Hgd)-Acc | 2.30% |
| S-Acc | n/a |
| Z-Acc | 0.92% |

Invesco Emerging Markets Local Debt Fund (USD)

| | |
|----------------------|-------|
| A-AD | 1.50% |
| A (EUR)-AD | 1.50% |
| A (EUR Hgd)-AD | 1.50% |
| A-MD | 1.50% |
| A (EUR Hgd)-MD | 1.50% |
| A (HKD)-MD | 1.50% |
| A (AUD Hgd)-MD1 | 1.50% |
| A (EUR Hgd)-Gross-QD | 1.50% |
| A-Acc | 1.50% |
| A (CHF Hgd)-Acc | 1.50% |
| A (EUR Hgd)-Acc | 1.50% |
| B (EUR)-Acc | 2.33% |
| C-Acc | 0.83% |
| C (EUR Hgd)-Gross-QD | 0.83% |
| C (EUR Hgd)-Acc | 0.83% |
| E (EUR Hgd)-MD | 2.00% |
| E (EUR)-Acc | 2.00% |
| I-MD | 0.06% |
| I (GBP)-Gross-MD | n/a |
| I-Acc | 0.06% |
| R-MD | 2.20% |
| S-MD | 0.69% |
| S (GBP)-Gross-MD | 0.69% |
| S-Acc | 0.69% |
| S (EUR)-Acc | 0.69% |
| S (GBP)-Acc | 0.69% |
| T1 (GBP)-SD | n/a |
| T1 (GBP)-Acc | n/a |
| Z (EUR Hgd)-AD | 0.73% |
| Z (EUR Hgd)-Gross-QD | 0.73% |
| Z-Acc | 0.73% |
| Z (CHF Hgd)-Acc | 0.73% |
| Z (EUR)-Acc | 0.73% |
| Z (EUR Hgd)-Acc | 0.73% |
| Z (GBP)-Acc | 0.73% |
| Z (GBP Hgd)-Acc | 0.73% |

Invesco Environmental Climate Opportunities Bond Fund (USD)

| | |
|-----------------|-------|
| A-SD | 1.08% |
| A-Acc | 1.08% |
| A (CHF Hgd)-Acc | 1.08% |
| A (EUR)-Acc | n/a |

Additional information for investors in Switzerland relating to TER and performance (continued)

29/02/2024

TER %

Invesco Environmental Climate Opportunities Bond Fund (USD) (continued)

| | |
|-----------------|-------|
| A (EUR Hgd)-Acc | 1.08% |
| C-Acc | 0.83% |
| C (EUR Hgd)-Acc | 0.83% |
| E (EUR)-Acc | 1.23% |
| E (EUR Hgd)-Acc | 1.23% |
| R-Acc | 1.78% |
| S (GBP Hgd)-SD | 0.57% |
| S-Acc | 0.57% |
| S (GBP Hgd)-Acc | 0.57% |
| Z-SD | 0.71% |
| Z (GBP Hgd)-SD | 0.71% |
| Z-Acc | 0.71% |
| Z (CHF Hgd)-Acc | 0.71% |
| Z (EUR Hgd)-Acc | 0.71% |
| Z (GBP Hgd)-Acc | 0.71% |

Invesco Euro Bond Fund (EUR)

| | |
|-----------------|-------|
| A-SD | 1.03% |
| A-Acc | 1.03% |
| B-Acc | 2.01% |
| C-Acc | 0.68% |
| C (CHF Hgd)-Acc | 0.68% |
| E-Acc | 1.18% |
| I-SD | 0.04% |
| R-Acc | 1.73% |
| S-Acc | 0.47% |
| Z-AD | 0.56% |
| Z-Acc | 0.56% |
| Z (CHF Hgd)-Acc | 0.56% |
| Z (GBP Hgd)-Acc | 0.56% |

Invesco Euro Corporate Bond Fund (EUR)^

| | |
|-----------------|-------|
| A-AD | 1.27% |
| A-MD | 1.27% |
| A-Acc | 1.27% |
| A (CHF Hgd)-Acc | 1.27% |
| B-Acc | 2.00% |
| C-AD | 0.92% |
| C-Acc | 0.92% |
| C (CHF Hgd)-Acc | 0.92% |
| C (USD Hgd)-Acc | 0.92% |
| E-Acc | 1.52% |
| I-MD | 0.03% |
| R-MD | 1.97% |
| R-Acc | 1.97% |
| S-Acc | 0.58% |
| Z-AD | 0.77% |
| Z-Acc | 0.77% |

Invesco Euro Short Term Bond Fund (EUR)

| | |
|-----------------|-------|
| A-AD | 0.77% |
| A-Acc | 0.77% |
| B-Acc | 1.20% |
| C-AD | 0.52% |
| C-Acc | 0.52% |
| E-Acc | 0.97% |
| R-Acc | 1.20% |
| S-AD | 0.36% |
| S-Acc | 0.36% |
| Z-AD | 0.42% |
| Z-Acc | 0.42% |
| Z (GBP Hgd)-Acc | 0.42% |

Invesco Euro Ultra-Short Term Debt Fund (EUR)

| | |
|------------|-------|
| A-AD | 0.38% |
| A-Acc | 0.38% |
| C-Acc | 0.26% |
| E-Acc | 0.48% |
| I-Gross-MD | 0.04% |
| S-Acc | 0.20% |
| Z-Acc | 0.24% |

Invesco Global Flexible Bond Fund (USD)

| | |
|----------------------|-------|
| A (EUR Hgd)-AD | 1.30% |
| A (EUR)-QD | 1.30% |
| A (EUR Hgd)-Gross-QD | 1.30% |
| A-Acc | 1.30% |
| A (EUR Hgd)-Acc | 1.30% |
| C (EUR Hgd)-Gross-AD | 0.85% |
| C-Acc | 0.85% |
| E (EUR)-Acc | 1.70% |
| R (EUR Hgd)-Acc | 2.00% |
| S (GBP Hgd)-Acc | 0.66% |
| Z-Acc | 0.75% |
| Z (GBP Hgd)-Acc | 0.75% |

Additional information for investors in Switzerland relating to TER and performance (continued)

29/02/2024

TER %

Invesco Global High Yield Short Term Bond Fund (USD)

| | |
|-------------------|-------|
| A-Acc | 1.10% |
| A (EUR Hgd)-Acc | 1.10% |
| A (SEK Hgd)-Acc | n/a |
| C-Acc | 0.80% |
| E-Acc | 1.35% |
| I (EUR Hgd)-MD | n/a |
| R-Acc | 1.80% |
| S (GBP Hgd)-Acc | 0.54% |
| T11 (EUR Hgd)-Acc | n/a |
| Z-Acc | 0.63% |

Invesco Global Investment Grade Corporate Bond Fund (USD)

| | |
|----------------------|-------|
| A-AD | 1.02% |
| A (EUR)-AD | 1.02% |
| A (EUR Hgd)-AD | 1.02% |
| A-MD | 1.02% |
| A-Gross-MD | 1.02% |
| A-MD1 | 1.02% |
| A (AUD Hgd)-MD1 | 1.02% |
| A (EUR Hgd)-MD1 | n/a |
| A (GBP Hgd)-MD1 | n/a |
| A (HKD)-MD1 | 1.02% |
| A (RMB Hgd)-MD1 | 1.02% |
| A (SGD Hgd)-MD1 | 1.02% |
| A-Acc | 1.02% |
| A (CHF Hgd)-Acc | 1.02% |
| A (EUR Hgd)-Acc | 1.02% |
| C-AD | 0.77% |
| C-MD1 | 0.77% |
| C-Acc | 0.77% |
| C-QD | 0.77% |
| C (CHF Hgd)-Acc | 0.77% |
| C (EUR Hgd)-Acc | 0.77% |
| C (GBP Hgd)-Acc | 0.77% |
| E (EUR Hgd)-MD | 1.27% |
| E-MD1 | 1.27% |
| E (AUD Hgd)-MD1 | 1.27% |
| E-Acc | 1.27% |
| E (EUR)-Acc | 1.27% |
| E (EUR Hgd)-Acc | 1.27% |
| I (EUR)-MD | 0.03% |
| I-MD1 | 0.03% |
| I (HKD)-MD1 | 0.03% |
| I (RMB Hgd)-MD1 | 0.03% |
| I (GBP Hgd)-Gross-MD | n/a |
| R-Acc | 1.72% |
| S (EUR Hgd)-AD | 0.46% |
| S-Acc | 0.46% |
| S (EUR Hgd)-Acc | 0.46% |
| S (GBP Hgd)-Acc | n/a |
| S (GBP Hgd)-Gross-QD | n/a |
| S (SGD Hgd)-Acc | 0.46% |
| Z (EUR)-Gross-AD | 0.55% |
| Z (EUR Hgd)-Gross-AD | 0.55% |
| Z (GBP Hgd)-Gross-QD | 0.55% |
| Z-Acc | 0.55% |
| Z (CHF Hgd)-Acc | 0.55% |
| Z (EUR)-Acc | 0.55% |
| Z (EUR Hgd)-Acc | 0.55% |
| Z (GBP Hgd)-Acc | 0.55% |

Invesco Global Total Return (EUR) Bond Fund (EUR)

| | |
|-----------------|-------|
| A-AD | 1.27% |
| A-MD | 1.27% |
| A-Acc | 1.27% |
| A (CHF Hgd)-Acc | 1.27% |
| A (CZK Hgd)-Acc | 1.27% |
| A (SEK Hgd)-Acc | 1.27% |
| A (USD Hgd)-Acc | 1.27% |
| B-Acc | 2.00% |
| C-Acc | 0.82% |
| C (USD Hgd)-MD | 0.82% |
| C (CHF Hgd)-Acc | 0.82% |
| E-QD | 1.52% |
| E-Acc | 1.52% |
| I-MD | 0.03% |
| I-Acc | 0.03% |
| R-MD | 1.97% |
| S-Acc | 0.58% |
| S (CHF Hgd)-Acc | 0.58% |
| Z-AD | 0.67% |
| Z-Acc | 0.67% |
| Z (CHF Hgd)-Acc | 0.67% |

Additional information for investors in Switzerland relating to TER and performance (continued)

29/02/2024

TER %

Invesco India Bond Fund (USD)

| | |
|----------------------|-------|
| A (EUR)-AD | 1.61% |
| A (EUR Hgd)-Gross-AD | 1.61% |
| A-MD | 1.61% |
| A-Gross-MD | 1.61% |
| A-MD1 | 1.61% |
| A (HKD)-MD1 | n/a |
| A (SGD Hgd)-MD1 | 1.61% |
| A-Acc | 1.61% |
| A (EUR Hgd)-Acc | 1.61% |
| A (HKD)-Acc | 1.61% |
| C-Acc | 1.06% |
| C-Gross-MD | 1.06% |
| C (EUR)-Acc | 1.06% |
| C (EUR Hgd)-Acc | 1.06% |
| E (EUR Hgd)-Gross-MD | 2.11% |
| E (EUR)-Acc | 2.11% |
| I-MD | 0.12% |
| R (EUR Hgd)-Gross-MD | 2.31% |
| R (EUR)-Acc | 2.31% |
| S-Acc | 0.79% |
| Z-Gross-MD | 0.93% |
| Z (GBP Hgd)-Gross-QD | 0.93% |
| Z-Acc | 0.93% |
| Z (EUR)-Acc | 0.93% |
| Z (EUR Hgd)-Acc | 0.93% |

Invesco Net Zero Global Investment Grade Corporate Bond Fund (USD)

| | |
|-----------------|-------|
| A-Acc | 1.05% |
| A (EUR Hgd)-Acc | 1.05% |
| C-Acc | 0.80% |
| C (EUR Hgd)-Acc | 0.80% |
| I (GBP Hgd)-Acc | 0.06% |
| S-Acc | 0.49% |
| S (EUR Hgd)-Acc | 0.49% |
| S (GBP Hgd)-Acc | 0.49% |
| Z-Acc | 0.58% |
| Z (EUR Hgd)-Acc | 0.58% |
| Z (GBP Hgd)-Acc | 0.58% |

Invesco Real Return (EUR) Bond Fund (EUR)

| | |
|-----------------|-------|
| A-Acc | 1.05% |
| C-Acc | 0.75% |
| E-Acc | 1.20% |
| R-Acc | 1.50% |
| Z-Acc | 0.63% |
| Z (GBP Hgd)-Acc | 0.63% |

Invesco Sterling Bond Fund (GBP)

| | |
|----------------|-------|
| A-QD | 0.97% |
| A (EUR Hgd)-QD | 0.97% |
| A-Acc | 0.97% |
| C-Acc | 0.72% |
| C-QD | 0.72% |
| S-QD | 0.46% |
| S-Acc | 0.46% |
| T1-Acc | 0.51% |
| T1-QD | 0.51% |
| Z-QD | 0.60% |
| Z-Acc | 0.60% |

Invesco Sustainable China Bond Fund (USD)

| | |
|-----------------|-------|
| A-MD1 | 1.27% |
| A (HKD)-MD1 | 1.27% |
| A (SGD Hgd)-MD1 | 1.27% |
| A-Acc | 1.27% |
| C-Acc | 0.92% |
| Z-Acc | 0.77% |

Invesco Sustainable Global High Income Fund (USD)

| | |
|-----------------|-------|
| A (EUR)-AD | 1.26% |
| A (EUR Hgd)-AD | 1.26% |
| A-MD | 1.26% |
| A (EUR Hgd)-MD | 1.26% |
| A (HKD)-MD | 1.26% |
| A (AUD Hgd)-MD1 | 1.26% |
| A-SD | 1.26% |
| A (CHF Hgd)-Acc | 1.26% |
| A (EUR Hgd)-Acc | 1.26% |
| A (SEK Hgd)-Acc | 1.26% |
| B-SD | 2.26% |
| C-MD1 | 1.01% |
| C-Acc | 1.01% |
| C-SD | 1.01% |
| C (EUR Hgd)-Acc | 1.01% |

Additional information for investors in Switzerland relating to TER and performance (continued)

29/02/2024

TER %

Invesco Sustainable Global High Income Fund (USD) (continued)

| | |
|-----------------|-------|
| I (EUR)-SD | 0.07% |
| I (EUR Hgd)-SD | 0.07% |
| Z (EUR Hgd)-Acc | 0.76% |
| Z-SD | 0.76% |
| Z (EUR Hgd)-AD | 0.76% |

Invesco Sustainable Multi-Sector Credit Fund (EUR)

| | |
|-----------------|-------|
| A-AD | 1.12% |
| A-QD | 1.12% |
| A-Acc | 1.12% |
| C-Acc | 0.77% |
| C (USD Hgd)-QD | 0.77% |
| C (USD Hgd)-Acc | 0.77% |
| E-QD | 1.37% |
| E-Acc | 1.37% |
| I-Acc | 0.13% |
| I (GBP Hgd)-Acc | 0.13% |
| R-Acc | 1.82% |
| S (GBP Hgd)-QD | 0.56% |
| S (GBP Hgd)-Acc | 0.56% |
| Z-Acc | 0.65% |
| Z (GBP Hgd)-Acc | 0.65% |

Invesco UK Investment Grade Bond Fund (GBP)

| | |
|-------|-------|
| A-QD | 0.84% |
| C-Acc | 0.61% |
| C-QD | 0.61% |
| Z-QD | 0.53% |
| Z-Acc | 0.53% |

Invesco USD Ultra-Short Term Debt Fund (USD)

| | |
|-------------|-------|
| A-Acc | 0.39% |
| C-Acc | 0.27% |
| E-Acc | 0.49% |
| I (EUR)-Acc | 0.05% |
| I-Gross-MD | 0.05% |
| Z-Acc | 0.25% |

Invesco US High Yield Bond Fund (USD)

| | |
|-----------------|-------|
| A (EUR Hgd)-AD | 1.60% |
| A-MD | 1.60% |
| A (HKD)-MD | 1.60% |
| A-Acc | 1.60% |
| A (EUR Hgd)-Acc | 1.60% |
| A (SEK Hgd)-Acc | n/a |
| C-MD | 1.05% |
| C-Acc | 1.05% |
| E (EUR)-Acc | 2.10% |
| R-Acc | 2.30% |
| Z-Acc | 0.87% |

Invesco US Investment Grade Corporate Bond Fund (USD)

| | |
|-----------------|-------|
| A (EUR Hgd)-AD | 1.10% |
| A-Acc | 1.10% |
| A (EUR Hgd)-Acc | 1.10% |
| C-Acc | 0.80% |
| C (GBP Hgd)-Acc | 0.80% |
| E (EUR)-Acc | 1.35% |
| E (EUR Hgd)-Acc | 1.35% |
| R-Acc | 1.80% |
| R (EUR Hgd)-Acc | 1.80% |
| S (EUR Hgd)-AD | 0.56% |
| Z-Acc | 0.65% |
| Z (GBP Hgd)-Acc | 0.65% |

Invesco Asia Asset Allocation Fund (USD)

| | |
|-----------------|-------|
| A (EUR)-AD | 1.69% |
| A (EUR Hgd)-AD | 1.69% |
| A-MD | 1.69% |
| A-Fix-MD | 1.69% |
| A (HKD)-MD | 1.69% |
| A (RMB Hgd)-MD | 1.69% |
| A-MD1 | 1.69% |
| A (AUD Hgd)-MD1 | 1.69% |
| A (CAD Hgd)-MD1 | 1.69% |
| A (HKD)-MD1 | 1.69% |
| A (NZD Hgd)-MD1 | 1.69% |
| A-QD | 1.69% |
| A (HKD)-QD | 1.69% |
| A-Acc | 1.69% |
| A (CZK Hgd)-Acc | 1.69% |
| A (EUR Hgd)-Acc | 1.69% |
| C-Acc | 1.14% |
| C-MD | 1.14% |
| C (EUR Hgd)-Acc | 1.14% |
| E (EUR)-Acc | 2.19% |
| I-MD1 | 0.10% |
| I (HKD)-MD1 | 0.10% |

Additional information for investors in Switzerland relating to TER and performance (continued)

29/02/2024

TER %

Invesco Asia Asset Allocation Fund (USD) (continued)

| | |
|-----------------|-------|
| I (RMB Hgd)-MD1 | 0.10% |
| R-Acc | 2.39% |
| S-Acc | 0.77% |
| S (EUR Hgd)-Acc | 0.77% |
| Z-Acc | 0.96% |
| Z (EUR Hgd)-Acc | 0.96% |

Invesco Global Income Fund (EUR)

| | |
|----------------------|-------|
| A-Gross-AD | 1.62% |
| A (CZK Hgd)-Gross-AD | 1.62% |
| A-MD1 | n/a |
| A (AUD Hgd)-MD1 | 1.62% |
| A (GBP Hgd)-MD1 | n/a |
| A (HKD Hgd)-MD1 | n/a |
| A (RMB Hgd)-MD1 | n/a |
| A (SGD Hgd)-MD1 | 1.62% |
| A (USD Hgd)-MD1 | 1.62% |
| A-Gross-QD | 1.62% |
| A (USD Hgd)-Gross-QD | 1.62% |
| A-Acc | 1.62% |
| A (AUD Hgd)-Acc | 1.62% |
| A (CHF Hgd)-Acc | 1.62% |
| A (CZK Hgd)-Acc | 1.62% |
| A (SGD Hgd)-Acc | 1.62% |
| A (USD)-Acc | n/a |
| A (USD Hgd)-Acc | 1.62% |
| C-Acc | 1.07% |
| C (USD Hgd)-QD | 1.07% |
| C (USD)-Acc | n/a |
| C (USD Hgd)-Acc | 1.07% |
| E-Gross-QD | 2.12% |
| E-Acc | 2.12% |
| I-Gross-QD | 0.03% |
| R-Gross-QD | 2.32% |
| R-Acc | 2.32% |
| R (USD Hgd)-Acc | 2.32% |
| S-Gross-QD | 0.70% |
| S-Acc | 0.70% |
| Z (AUD Hgd)-MD1 | 0.89% |
| Z (SGD Hgd)-MD1 | 0.89% |
| Z (USD Hgd)-MD1 | 0.89% |
| Z-Acc | 0.89% |
| Z-Gross-AD | 0.89% |
| Z (AUD Hgd)-Acc | 0.89% |
| Z (CHF Hgd)-Acc | 0.89% |
| Z (SGD Hgd)-Acc | 0.89% |
| Z (USD Hgd)-Acc | 0.89% |

Invesco Pan European High Income Fund (EUR)^

| | |
|----------------------|-------|
| A-AD | 1.61% |
| A-MD1 | 1.61% |
| A (AUD Hgd)-MD1 | 1.61% |
| A (CAD Hgd)-MD1 | 1.61% |
| A (HKD Hgd)-MD1 | 1.61% |
| A (NZD Hgd)-MD1 | 1.61% |
| A (USD Hgd)-MD1 | 1.61% |
| A-QD | 1.61% |
| A-Gross-QD | 1.61% |
| A-Acc | 1.61% |
| A (CHF Hgd)-Acc | 1.61% |
| A (CZK Hgd)-Acc | 1.61% |
| A (USD Hgd)-Acc | 1.61% |
| B-Acc | 2.49% |
| C (CHF Hgd)-Gross-AD | 1.06% |
| C-Acc | 1.06% |
| C-Gross-QD | 1.06% |
| C (CHF Hgd)-Acc | 1.06% |
| C (USD Hgd)-Acc | 1.06% |
| E-Acc | 2.11% |
| I-MD | 0.02% |
| I-Acc | 0.02% |
| R-Acc | 2.31% |
| R (USD Hgd)-Acc | 2.31% |
| S-Acc | 0.69% |
| Z-AD | 0.88% |
| Z (GBP Hgd)-AD | 0.88% |
| Z-QD | 0.88% |
| Z-Acc | 0.88% |
| Z (USD Hgd)-Acc | 0.88% |

Invesco Sustainable Allocation Fund (EUR)

| | |
|-----------------|-------|
| A-AD | 1.20% |
| A-MD1 | 1.20% |
| A (HKD Hgd)-MD1 | 1.20% |
| A (USD Hgd)-MD1 | 1.20% |
| A-Acc | 1.20% |

Additional information for investors in Switzerland relating to TER and performance (continued)

29/02/2024

TER %

Invesco Sustainable Allocation Fund (EUR) (continued)

| | |
|-----------------|-------|
| A (USD Hgd)-Acc | 1.20% |
| C-Acc | 0.80% |
| C (USD Hgd)-Acc | n/a |
| E-Acc | 1.50% |
| R-Acc | 1.90% |
| R (USD Hgd)-Acc | n/a |
| S-Acc | 0.61% |
| Z-Acc | 0.70% |
| Z (USD Hgd)-Acc | n/a |

Invesco Sustainable Global Income Fund (EUR)^

| | |
|-----------------|-------|
| A-AD | 1.59% |
| A (USD)-AD | 1.59% |
| A-Gross-QD | 1.59% |
| A-Acc | 1.59% |
| A (CHF Hgd)-Acc | n/a |
| A (CZK Hgd)-Acc | 1.59% |
| A (GBP Hgd)-Acc | n/a |
| A (SEK Hgd)-Acc | n/a |
| A (USD)-Acc | 1.59% |
| A (USD Hgd)-Acc | n/a |
| C-Acc | n/a |
| C (CHF Hgd)-Acc | n/a |
| C (GBP Hgd)-Acc | n/a |
| C (USD Hgd)-Acc | n/a |
| E-Acc | n/a |
| I (CAD Hgd)-AD | n/a |
| R-Acc | n/a |
| R (USD Hgd)-Acc | n/a |
| S-Acc | 0.72% |
| S (USD Hgd)-Acc | n/a |
| Z-AD | n/a |
| Z-Acc | 0.86% |
| Z-Gross-AD | 0.86% |
| Z (CHF Hgd)-Acc | n/a |
| Z (GBP Hgd)-Acc | n/a |
| Z (USD)-Acc | 0.86% |
| Z (USD Hgd)-Acc | n/a |

Invesco Balanced-Risk Allocation Fund (EUR)

| | |
|-------------------|-------|
| A-AD | 1.63% |
| A-Acc | 1.63% |
| A (CHF Hgd)-Acc | 1.63% |
| A (GBP Hgd)-Acc | 1.63% |
| A (SEK Hgd)-Acc | 1.63% |
| A (USD Hgd)-Acc | 1.63% |
| C-Acc | 1.03% |
| C (CHF Hgd)-Acc | 1.03% |
| C (GBP Hgd)-Acc | 1.03% |
| C (JPY Hgd)-Acc | 1.03% |
| C (USD Hgd)-Acc | 1.03% |
| E-Acc | 2.13% |
| I (AUD Hgd)-AD | 0.04% |
| I-Acc | 0.04% |
| PI1 -Acc | 0.51% |
| PI1 (CHF Hgd)-Acc | 0.51% |
| PI1 (GBP Hgd)-Acc | 0.51% |
| PI1 (JPY Hgd)-Acc | 0.51% |
| PI1 (USD Hgd)-Acc | 0.51% |
| R-Acc | 2.33% |
| R (USD Hgd)-Acc | 2.33% |
| S-Acc | 0.71% |
| S (USD Hgd)-Acc | 0.71% |
| Z-AD | 0.90% |
| Z-Acc | 0.90% |
| Z (CHF Hgd)-Acc | 0.90% |
| Z (GBP Hgd)-Acc | 0.90% |
| Z (HKD Hgd)-Acc | 0.90% |
| Z (SGD Hgd)-Acc | 0.90% |
| Z (USD Hgd)-Acc | 0.90% |

Invesco Balanced-Risk Allocation 12% Fund (EUR)²

| | |
|-------------------|-------|
| A-AD | 1.92% |
| A (GBP Hgd)-Acc | n/a |
| A-Acc | 1.92% |
| A (CHF Hgd)-Acc | 1.92% |
| A (USD Hgd)-Acc | 1.92% |
| C-Acc | 1.32% |
| C (GBP Hgd)-Acc | 1.32% |
| C (USD Hgd)-Acc | 1.32% |
| E-Acc | 2.42% |
| PI1 -Acc | n/a |
| PI1 (CHF Hgd)-Acc | n/a |
| PI1 (GBP Hgd)-Acc | n/a |
| PI1 (JPY Hgd)-Acc | n/a |
| PI1 (USD Hgd)-Acc | n/a |

Additional information for investors in Switzerland relating to TER and performance (continued)

29/02/2024

TER %

Invesco Balanced-Risk Allocation 12% Fund (EUR)² (continued)

| | |
|-----------------|-------|
| R-Acc | 2.60% |
| S-Acc | 0.88% |
| Z-Acc | 1.07% |
| Z (CHF Hgd)-Acc | 1.07% |
| Z (GBP Hgd)-Acc | 1.07% |
| Z (HKD Hgd)-Acc | n/a |
| Z (SGD Hgd)-Acc | n/a |
| Z (USD Hgd)-Acc | n/a |

Invesco Balanced-Risk Select Fund (EUR)

| | |
|-----------------|-------|
| A-AD | 1.68% |
| A-Acc | 1.68% |
| A (CZK Hgd)-Acc | 1.68% |
| A (USD Hgd)-Acc | 1.68% |
| C-Acc | 1.08% |
| E-Acc | 2.18% |
| R-Acc | 2.38% |
| Z-Acc | 0.95% |

Invesco Global Targeted Returns Fund (EUR)[^]

| | |
|-----------------|-------|
| A-AD | 1.61% |
| A-Acc | 1.61% |
| A (CHF Hgd)-Acc | 1.61% |
| A (GBP Hgd)-Acc | 1.61% |
| A (SEK Hgd)-Acc | 1.61% |
| A (USD Hgd)-Acc | 1.61% |
| B-Acc | 2.54% |
| C-Acc | 1.11% |
| C (CHF Hgd)-Acc | 1.11% |
| C (GBP Hgd)-Acc | 1.11% |
| C (USD Hgd)-Acc | 1.11% |
| E-Acc | 2.21% |
| I (CAD Hgd)-AD | 0.07% |
| R-Acc | 2.31% |
| R (USD Hgd)-Acc | 2.31% |
| S-Acc | 0.82% |
| S (USD Hgd)-Acc | 0.82% |
| Z-AD | 0.91% |
| Z-Acc | 0.91% |
| Z (CHF Hgd)-Acc | 0.91% |
| Z (GBP Hgd)-Acc | 0.91% |
| Z (USD Hgd)-Acc | 0.91% |

² Invesco Global Targeted Returns Select Fund was put into liquidation on 30 October 2023.

² Invesco Global Targeted Returns Plus Fund was put into liquidation on 6 April 2022.

² Invesco Fixed Maturity Global Debt 2024 Fund was put into liquidation on 30 June 2023.

³ Effective 8 August 2023, Invesco Macro Allocation Strategy Fund repositioned and was renamed to Invesco Balanced-Risk Allocation 12% Fund.

³ Effective 18 March 2022, Invesco Global Conservative Fund merged into Invesco Sustainable Allocation Fund.

[^] Sub-Fund which swung the price of the NAV at 29 February 2024. Reconciliation between un-swung NAV and published NAV is disclosed in note 18 to the financial statements.

† Sub-fund which swung the price on the NAV at 28 February 2023.

△ Sub-fund which swung the price on the NAV at 28 February 2022.

For all swing sub-funds above denoted by [^], † and △, the total NAV in sub-fund currency will not be the same as the NAV per the Statement of Net Assets due to the swing at the year end date.

Additional information for investors in Switzerland relating to TER and performance (continued)

Performance

For the financial year ending at 29 February 2024

Source: Morningstar

Past performance is not an indicator of current or future performance.

The performance data does not take into account the costs and commissions charged when units are issued and redeemed.

| Sub-funds | Base Currency | 01.03.2023- 29.02.2024 | 01.03.2022- 28.02.2023 | 01.03.2021- 28.02.2022 |
|--|-----------------------|---------------------------|---------------------------|---------------------------|
| Invesco Developed Small and Mid-Cap Equity Fund (USD) | | | | |
| A-SD | US Dollar | 3.47 | -4.18 | -7.23 |
| A-Acc | US Dollar | 3.48 | -4.19 | -7.23 |
| A (EUR Hgd)-Acc | Euro | 0.69 | -8.67 | -8.37 |
| C-Acc | US Dollar | 4.26 | -3.46 | -6.51 |
| E (EUR)-Acc | Euro | 0.64 | 0.51 | -0.38 |
| R-Acc | US Dollar | 2.76 | -4.85 | -7.88 |
| S-Acc | US Dollar | 4.62 | -3.11 | -6.25 |
| Z-Acc | US Dollar | 4.45 | -3.33 | -6.36 |
| Z (EUR Hgd)-Acc | Euro | 1.64 | -7.81 | -7.70 |
| Invesco Developing Markets Equity Fund (USD) | | | | |
| A (EUR Hgd)-Gross-AD | Euro | -0.98 | -14.10 | -21.85 |
| A-Acc | US Dollar | 1.43 | -10.04 | -20.67 |
| A (CHF Hgd)-Acc | Swiss Franc | -2.96 | -14.02 | -21.78 |
| A (EUR Hgd)-Acc | Euro | -1.06 | -14.02 | -21.84 |
| C (EUR Hgd)-Gross-AD | Euro | -0.30 | -13.37 | -21.19 |
| C-Acc | US Dollar | 2.29 | -9.47 | -19.99 |
| C (EUR Hgd)-Acc | Euro | -0.34 | -13.35 | -21.19 |
| S-Acc | US Dollar | 2.47 | -9.15 | -19.84 |
| Z (EUR Hgd)-Gross-AD | Euro | -0.05 | -13.27 | -21.07 |
| Z-Acc | US Dollar | 2.57 | -9.25 | -19.87 |
| Z (CHF Hgd)-Acc | Swiss Franc | -2.29 | -13.11 | -21.02 |
| Z (EUR)-Acc | Euro | 0.30 | -4.14 | -13.43 |
| Z (EUR Hgd)-Acc | Euro | -0.23 | -13.21 | -21.08 |
| Z (GBP)-Acc | Pound Sterling | -2.03 | 0.51 | -16.74 |
| Z (GBP Hgd)-Acc | Pound Sterling | 1.22 | -11.76 | -20.37 |
| Invesco Emerging Markets Equity Fund (USD) | | | | |
| A-AD | US Dollar | 10.64 | -9.28 | -11.65 |
| A-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| A (HKD)-Acc | Hong Kong Dollar | 0.00 | 0.00 | 0.00 |
| C-AD | US Dollar | 11.20 | -8.82 | -11.21 |
| C (EUR)-Gross-AD | Euro | 8.93 | -3.80 | -3.98 |
| C-Acc | US Dollar | 11.25 | -8.87 | 0.00 |
| C (EUR)-Acc | Euro | 8.85 | 0.00 | 0.00 |
| I (EUR)-Acc | Euro | 0.00 | 0.00 | 0.00 |
| S-Acc | US Dollar | 11.83 | 0.00 | 0.00 |
| S (EUR)-Acc | Euro | 9.33 | 0.00 | 0.00 |
| TI1-Acc | US Dollar | 12.38 | 0.00 | 0.00 |
| Z-AD | US Dollar | 11.50 | -8.59 | -10.84 |
| Z (EUR)-Acc | Euro | 0.00 | 0.00 | 0.00 |
| Invesco Global Equity Income Fund (USD) | | | | |
| A (EUR)-AD | Euro | 17.54 | 9.20 | 15.58 |
| A-Gross-MD | US Dollar | 20.10 | 3.44 | 6.91 |
| A-MD1 | US Dollar | 20.14 | 3.37 | 6.95 |
| A (AUD Hgd)-MD1 | Australian Dollar | 17.28 | 0.56 | 6.26 |
| A (HKD)-MD1 | Hong Kong Dollar | 19.80 | 3.91 | 0.00 |
| A (RMB Hgd)-MD1 | Offshore Chinese Yuan | 16.73 | 2.37 | 0.00 |
| A-SD | US Dollar | 20.06 | 3.44 | 6.90 |
| A-Acc | US Dollar | 20.07 | 3.44 | 6.93 |
| A (EUR)-Acc | Euro | 0.00 | 0.00 | 0.00 |
| A (EUR Hgd)-Acc | Euro | 17.15 | -0.99 | 5.88 |
| C-Acc | US Dollar | 20.94 | 4.19 | 7.72 |
| C (EUR Hgd)-Acc | Euro | 17.93 | -0.29 | 6.77 |
| E (EUR)-Acc | Euro | 16.74 | 8.49 | 14.84 |
| I (EUR)-MD | Euro | 19.46 | 0.00 | 0.00 |
| I (EUR Hgd)-MD | Euro | 19.03 | 0.00 | 0.00 |
| R-Acc | US Dollar | 19.15 | 2.64 | 6.10 |
| S-Acc | US Dollar | 21.19 | 4.34 | 0.00 |
| Z-SD | Euro | 18.35 | 10.03 | 16.44 |
| Z-Acc | US Dollar | 20.93 | 4.20 | 7.72 |
| Z (EUR)-AD | US Dollar | 20.99 | 4.22 | 7.71 |
| Invesco Global Equity Income Advantage Fund (USD) | | | | |
| A (EUR)-AD | Euro | 15.40 | 0.00 | 0.00 |
| A-MD1 | US Dollar | 17.85 | 0.00 | 0.00 |
| A (AUD Hgd)-MD1 | Australian Dollar | 0.00 | 0.00 | 0.00 |
| A (EUR Hgd)-MD1 | Euro | 0.00 | 0.00 | 0.00 |
| A (GBP Hgd)-MD1 | Pound Sterling | 0.00 | 0.00 | 0.00 |
| A (HKD)-MD1 | Hong Kong Dollar | 17.39 | 0.00 | 0.00 |
| A (RMB Hgd)-MD1 | Offshore Chinese Yuan | 14.50 | 0.00 | 0.00 |
| A (SGD Hgd)-MD1 | Singapore Dollar | 15.40 | 0.00 | 0.00 |
| A-Acc | US Dollar | 17.71 | 0.00 | 0.00 |
| C-Acc | US Dollar | 18.40 | 0.00 | 0.00 |
| C-MD | US Dollar | 0.00 | 0.00 | 0.00 |
| C (HKD)-MD | Hong Kong Dollar | 0.00 | 0.00 | 0.00 |
| I-Acc | US Dollar | 19.42 | 0.00 | 0.00 |

Additional information for investors in Switzerland relating to TER and performance (continued)

| Sub-funds | Base Currency | 01.03.2023- 29.02.2024 | 01.03.2022- 28.02.2023 | 01.03.2021- 28.02.2022 |
|--|------------------|---------------------------|---------------------------|---------------------------|
| Invesco Global Equity Income Advantage Fund (USD) (continued) | | | | |
| S (EUR Hgd)-MD | Euro | 15.82 | 0.00 | 0.00 |
| Z-Acc | US Dollar | 18.57 | 0.00 | 0.00 |
| Z (EUR)-AD | Euro | 16.10 | 0.00 | 0.00 |
| Z (GBP)-Acc | Pound Sterling | 0.00 | 0.00 | 0.00 |
| Z (GBP)-MD | Pound Sterling | 0.00 | 0.00 | 0.00 |
| Invesco Global Focus Equity Fund (USD) | | | | |
| A-AD | US Dollar | 37.13 | -16.54 | 0.00 |
| A (EUR Hgd)-AD | Euro | 34.01 | -20.65 | 0.00 |
| A (EUR Hgd)-Gross-AD | Euro | 33.96 | -20.61 | -17.23 |
| A-Acc | US Dollar | 37.18 | -16.54 | -16.26 |
| A (CHF Hgd)-Acc | Swiss Franc | 31.02 | -20.78 | -17.45 |
| A (EUR)-Acc | Euro | 34.40 | -11.91 | -9.55 |
| A (EUR Hgd)-Acc | Euro | 34.03 | -20.68 | -17.19 |
| C-AD | US Dollar | 38.21 | -15.89 | 0.00 |
| C (EUR Hgd)-Gross-AD | Euro | 34.83 | -20.08 | -16.57 |
| C-Acc | US Dollar | 38.23 | -15.91 | -15.68 |
| C-QD | US Dollar | 38.36 | -15.89 | 0.00 |
| C (EUR Hgd)-Acc | Euro | 34.67 | -20.03 | -16.69 |
| E-Acc | US Dollar | 36.54 | -16.91 | 0.00 |
| E (EUR)-Acc | Euro | 33.67 | -12.37 | -9.99 |
| E (EUR Hgd)-Acc | Euro | 33.28 | -21.05 | 0.00 |
| I-Acc | US Dollar | 39.55 | -15.17 | -14.83 |
| R (EUR)-Acc | Euro | 33.37 | -12.45 | -10.23 |
| R (EUR Hgd)-Acc | Euro | 33.07 | -21.20 | 0.00 |
| S-Acc | US Dollar | 38.41 | -15.78 | -15.53 |
| Z-AD | US Dollar | 38.45 | -15.76 | 0.00 |
| Z (EUR Hgd)-Gross-AD | Euro | 34.79 | -19.97 | -16.49 |
| Z-Acc | US Dollar | 38.71 | -15.84 | -15.53 |
| Z (CHF Hgd)-Acc | Swiss Franc | 32.23 | -20.14 | -16.77 |
| Z (EUR)-Acc | Euro | 35.51 | -11.19 | -8.73 |
| Z (EUR Hgd)-Acc | Euro | 34.96 | -19.96 | -16.49 |
| Z (GBP)-Acc | Pound Sterling | 32.17 | -6.71 | -12.23 |
| Z (GBP Hgd)-Acc | Pound Sterling | 36.36 | -19.06 | -15.61 |
| Invesco Global Small Cap Equity Fund (USD) | | | | |
| A-AD | US Dollar | 7.63 | -7.86 | -4.87 |
| A (EUR)-AD | Euro | 5.36 | -2.71 | 2.79 |
| A-Acc | US Dollar | 7.69 | -7.87 | 0.00 |
| C-AD | US Dollar | 8.28 | -7.31 | -4.30 |
| I (EUR)-Acc | Euro | 7.35 | 0.00 | 0.00 |
| I (EUR Hgd)-Acc | Euro | 6.82 | 0.00 | 0.00 |
| S-AD | US Dollar | 8.86 | -6.88 | -3.78 |
| Z-AD | US Dollar | 8.54 | -7.07 | -4.05 |
| Z-Acc | US Dollar | 8.54 | -7.05 | 0.00 |
| Z (EUR)-AD | Euro | 6.30 | -1.86 | 3.66 |
| Z (EUR)-Acc | Euro | 6.26 | -1.88 | 3.73 |
| Invesco Sustainable Global Structured Equity Fund (USD) | | | | |
| A-AD | US Dollar | 16.50 | -2.59 | 13.42 |
| A (EUR Hgd)-AD | Euro | 13.93 | -6.15 | 12.51 |
| A-MD1 | US Dollar | 16.46 | -2.57 | 13.47 |
| A (HKD)-MD1 | Hong Kong Dollar | 16.18 | -2.17 | 0.00 |
| A-Acc | US Dollar | 16.52 | -2.63 | 13.42 |
| A (EUR Hgd)-Acc | Euro | 13.73 | -6.04 | 12.47 |
| C-AD | US Dollar | 16.99 | -2.22 | 13.88 |
| C-Acc | US Dollar | 17.00 | -2.18 | 13.88 |
| C (EUR Hgd)-Acc | Euro | 14.24 | -5.72 | 12.91 |
| C (GBP Hgd)-Acc | Pound Sterling | 15.65 | -4.49 | 13.53 |
| E (EUR)-Acc | Euro | 13.52 | 2.32 | 22.00 |
| I (GBP Hgd)-Acc | Pound Sterling | 16.65 | 0.00 | 0.00 |
| R-Acc | US Dollar | 15.71 | -3.26 | 12.63 |
| S (EUR Hgd)-AD | Euro | 14.48 | -5.55 | 13.24 |
| Z-AD | US Dollar | 17.13 | -2.15 | 13.96 |
| Z-Acc | US Dollar | 17.11 | -2.15 | 13.99 |
| Z (EUR Hgd)-Acc | Euro | 14.39 | -5.61 | 13.04 |
| Invesco Sustainable US Structured Equity Fund (USD) | | | | |
| A-Acc | US Dollar | 17.29 | -3.81 | 14.55 |
| A (EUR Hgd)-Acc | Euro | 14.64 | -7.05 | 13.74 |
| B-Acc | US Dollar | 16.11 | -4.77 | 13.44 |
| C-Acc | US Dollar | 17.73 | -3.40 | 15.01 |
| C (EUR Hgd)-Acc | Euro | 15.13 | -6.69 | 14.19 |
| E (EUR)-Acc | Euro | 14.23 | 1.04 | 23.22 |
| R-Acc | US Dollar | 16.44 | -4.50 | 13.81 |
| Z-Acc | US Dollar | 17.87 | -3.34 | 15.16 |
| Z (EUR Hgd)-Acc | Euro | 15.18 | -6.59 | 14.30 |
| Invesco US Value Equity Fund (USD) | | | | |
| A-SD | US Dollar | 10.73 | -0.50 | 19.42 |
| A-Acc | US Dollar | 10.73 | -0.49 | 19.44 |
| C-Acc | US Dollar | 11.62 | 0.29 | 20.40 |
| C-SD | US Dollar | 11.65 | 0.29 | 20.38 |
| E (EUR)-Acc | Euro | 7.67 | 4.33 | 28.24 |
| R-Acc | US Dollar | 9.91 | -1.28 | 18.53 |
| S-Acc | US Dollar | 0.00 | 0.00 | 0.00 |

Additional information for investors in Switzerland relating to TER and performance (continued)

| Sub-funds | Base Currency | 01.03.2023- 29.02.2024 | 01.03.2022- 28.02.2023 | 01.03.2021- 28.02.2022 |
|---|--------------------|---------------------------|---------------------------|---------------------------|
| Invesco US Value Equity Fund (USD) (continued) | | | | |
| S (GBP Hgd)-Acc | Pound Sterling | 10.37 | -2.32 | 0.00 |
| T1 (GBP Hgd)-Acc | Pound Sterling | 10.29 | -2.42 | 0.00 |
| Z-Acc | US Dollar | 11.63 | 0.27 | 20.08 |
| Z (GBP)-Acc | Pound Sterling | 6.65 | 11.12 | 25.12 |
| Invesco Continental European Small Cap Equity Fund (EUR) | | | | |
| A-AD | Euro | 0.82 | 2.03 | 4.38 |
| A (USD)-AD | US Dollar | 3.00 | -3.39 | -3.43 |
| A-Acc | Euro | 0.96 | 2.05 | 0.00 |
| A (USD Hgd)-Acc | US Dollar | 3.45 | 6.18 | 5.20 |
| C (USD)-AD | US Dollar | 3.52 | -2.90 | -2.94 |
| C-Acc | Euro | 1.31 | 2.51 | 4.95 |
| C (USD Hgd)-Acc | US Dollar | 3.94 | 6.80 | 5.90 |
| S-Acc | Euro | 1.81 | 3.03 | 5.40 |
| Z-AD | Euro | 1.61 | 2.75 | 5.16 |
| Z-Acc | Euro | 1.60 | 2.82 | 5.11 |
| Invesco Euro Equity Fund (EUR) | | | | |
| A-AD | Euro | 8.54 | 10.66 | 11.40 |
| A-Acc | Euro | 8.56 | 10.59 | 11.43 |
| A (CHF Hgd)-Acc | Swiss Franc | 6.21 | 10.79 | 11.31 |
| A (CZK Hgd)-Acc | Czech Koruna | 11.81 | 15.74 | 12.62 |
| A (GBP Hgd)-Acc | Pound Sterling | 9.85 | 11.93 | 11.90 |
| A (USD)-Acc | US Dollar | 10.83 | 0.00 | 0.00 |
| A (USD Hgd)-Acc | US Dollar | 11.02 | 14.59 | 12.47 |
| C-Gross-AD | Euro | 9.22 | 11.23 | 12.08 |
| C-Acc | Euro | 9.22 | 11.27 | 12.11 |
| C (CHF Hgd)-Acc | Swiss Franc | 6.86 | 11.41 | 11.97 |
| C (GBP Hgd)-Acc | Pound Sterling | 10.51 | 12.52 | 12.46 |
| C (USD Hgd)-Acc | US Dollar | 11.76 | 15.34 | 13.15 |
| E-Acc | Euro | 7.75 | 9.75 | 10.60 |
| I-Acc | Euro | 0.00 | 0.00 | 0.00 |
| P1-Acc | Euro | 9.65 | 11.78 | 12.62 |
| P1 (CHF Hgd)-Acc | Swiss Franc | 7.30 | 11.88 | 12.53 |
| P1 (GBP Hgd)-Acc | Pound Sterling | 10.97 | 13.15 | 13.00 |
| P1 (USD Hgd)-Acc | US Dollar | 12.25 | 15.78 | 13.57 |
| PI1-Acc | Euro | 10.00 | 11.84 | 12.59 |
| PI1 (USD Hgd)-Acc | US Dollar | 12.14 | 15.81 | 13.73 |
| R-Acc | Euro | 7.84 | 9.80 | 10.67 |
| R (USD Hgd)-Acc | US Dollar | 10.18 | 13.70 | 11.69 |
| S-AD | Euro | 9.56 | 11.49 | 0.00 |
| S-Acc | Euro | 9.44 | 11.54 | 12.41 |
| TI1-AD | Euro | 9.60 | 11.56 | 0.00 |
| TI1-Acc | Euro | 9.67 | 11.72 | 0.00 |
| Z-Acc | Euro | 9.39 | 11.40 | 12.32 |
| Z-Gross-AD | Euro | 9.32 | 11.47 | 12.28 |
| Z (CHF Hgd)-Acc | Swiss Franc | 6.82 | 11.49 | 12.20 |
| Z (USD)-Acc | US Dollar | 11.70 | 5.58 | 3.90 |
| Z (USD Hgd)-Acc | US Dollar | 11.90 | 15.51 | 13.30 |
| Invesco Pan European Equity Fund (EUR) | | | | |
| A-AD | Euro | 4.93 | 11.49 | 14.72 |
| A (USD)-AD | US Dollar | 7.18 | 5.58 | 6.15 |
| A (HKD Hgd)-MD1 | Hong Kong Dollar | 6.33 | 14.48 | 0.00 |
| A (USD Hgd)-MD1 | US Dollar | 7.34 | 15.43 | 0.00 |
| A-Acc | Euro | 4.97 | 11.44 | 14.75 |
| A (CHF Hgd)-Acc | Swiss Franc | 2.74 | 11.38 | 14.58 |
| A (USD Hgd)-Acc | US Dollar | 7.34 | 15.43 | 15.67 |
| B-Acc | Euro | 4.37 | 10.91 | 14.10 |
| C-AD | Euro | 5.54 | 12.16 | 15.45 |
| C-Acc | Euro | 5.54 | 12.16 | 15.44 |
| C (CHF Hgd)-Acc | Swiss Franc | 3.34 | 12.17 | 15.25 |
| C (USD)-Acc | US Dollar | 7.84 | 6.17 | 0.00 |
| C (USD Hgd)-Acc | US Dollar | 7.93 | 16.02 | 16.33 |
| E-Acc | Euro | 4.41 | 10.91 | 14.21 |
| I-Acc | Euro | 7.07 | 0.00 | 0.00 |
| R-Acc | Euro | 4.36 | 10.94 | 14.13 |
| S-Acc | Euro | 6.16 | 12.72 | 16.12 |
| Z-AD | Euro | 5.89 | 12.45 | 15.88 |
| Z (USD)-AD | US Dollar | 8.23 | 6.61 | 7.21 |
| Z-Acc | Euro | 5.94 | 12.60 | 15.77 |
| Z (USD Hgd)-Acc | US Dollar | 8.31 | 16.28 | 16.73 |
| Invesco Pan European Equity Income Fund (EUR) | | | | |
| A (AUD Hgd)-MD1 | Australian Dollar | 2.01 | 8.86 | 13.32 |
| A (CAD Hgd)-MD1 | Canadian Dollar | 3.30 | 10.27 | 13.28 |
| A (NZD Hgd)-MD1 | New Zealand Dollar | 3.34 | 9.31 | 13.67 |
| A (SGD Hgd)-MD1 | Singapore Dollar | 2.18 | 9.61 | 13.92 |
| A (USD Hgd)-MD1 | US Dollar | 4.20 | 11.36 | 13.84 |
| A-SD | Euro | 2.00 | 7.42 | 12.99 |
| A-Gross-SD | Euro | 1.94 | 7.44 | 13.00 |
| A-Acc | Euro | 2.00 | 7.35 | 13.04 |
| A (USD Hgd)-Acc | US Dollar | 4.29 | 11.23 | 14.00 |
| C-Acc | Euro | 2.60 | 8.02 | 13.68 |
| E-Acc | Euro | 1.39 | 6.76 | 12.33 |
| R-Acc | Euro | 1.23 | 6.67 | 12.22 |

Additional information for investors in Switzerland relating to TER and performance (continued)

| Sub-funds | Base Currency | 01.03.2023- 29.02.2024 | 01.03.2022- 28.02.2023 | 01.03.2021- 28.02.2022 |
|--|-------------------|---------------------------|---------------------------|---------------------------|
| Invesco Pan European Equity Income Fund (EUR) (continued) | | | | |
| T1-Acc | Euro | 0.00 | 0.00 | 0.00 |
| T1-Gross-SD | Euro | 0.00 | 0.00 | 0.00 |
| Z-AD | Euro | 2.72 | 8.16 | 13.96 |
| Z-SD | Euro | 2.69 | 8.23 | 13.92 |
| Z-Acc | Euro | 2.68 | 8.27 | 13.81 |
| Invesco Pan European Focus Equity Fund (EUR) | | | | |
| A-AD | Euro | 1.88 | 10.71 | 17.02 |
| A-Acc | Euro | 1.88 | 10.68 | 17.00 |
| C-AD | Euro | 0.00 | 0.00 | 0.00 |
| C-Acc | Euro | 2.49 | 11.38 | 17.74 |
| E-Acc | Euro | 1.38 | 10.16 | 16.41 |
| R-Acc | Euro | 1.30 | 10.04 | 16.25 |
| Z-Acc | Euro | 2.78 | 11.58 | 18.00 |
| Z-Gross-AD | Euro | 0.00 | 0.00 | 0.00 |
| Invesco Pan European Small Cap Equity Fund (EUR) | | | | |
| A (USD)-AD | US Dollar | 3.30 | -6.29 | -5.12 |
| A-Acc | Euro | 1.12 | -1.04 | 2.58 |
| A (USD Hgd)-Acc | US Dollar | 3.73 | 3.00 | 3.37 |
| B-Acc | Euro | 0.21 | -1.95 | 1.66 |
| C-Acc | Euro | 1.71 | -0.43 | 3.18 |
| C (USD Hgd)-Acc | US Dollar | 4.32 | 3.68 | 4.03 |
| E-Acc | Euro | 0.35 | -1.77 | 1.76 |
| R-Acc | Euro | 0.40 | -1.74 | 1.85 |
| Z-Acc | Euro | 2.00 | -0.21 | 3.46 |
| Invesco Sustainable Eurozone Equity Fund (EUR)¹ | | | | |
| A-AD | Euro | 0.00 | 0.00 | 0.00 |
| A-Acc | Euro | 0.00 | 0.00 | 0.00 |
| A (CHF Hgd)-Acc | Swiss Franc | 0.00 | 0.00 | 0.00 |
| C-Acc | Euro | 0.00 | 0.00 | 0.00 |
| E-Acc | Euro | 0.00 | 0.00 | 0.00 |
| P1-Acc | Euro | 0.00 | 0.00 | 0.00 |
| P1 (CHF Hgd)-Acc | Swiss Franc | 0.00 | 0.00 | 0.00 |
| P1 (GBP Hgd)-Acc | Pound Sterling | 0.00 | 0.00 | 0.00 |
| P1 (USD Hgd)-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| PI1-Acc | Euro | 0.00 | 0.00 | 0.00 |
| PI1 (CHF Hgd)-Acc | Swiss Franc | 0.00 | 0.00 | 0.00 |
| PI1 (USD Hgd)-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| S-Acc | Euro | 0.00 | 0.00 | 0.00 |
| TI1-AD | Euro | 0.00 | 0.00 | 0.00 |
| TI1-Acc | Euro | 0.00 | 0.00 | 0.00 |
| Z-Acc | Euro | 0.00 | 0.00 | 0.00 |
| Z-Gross-AD | Euro | 0.00 | 0.00 | 0.00 |
| Z (CHF Hgd)-Acc | Swiss Franc | 0.00 | 0.00 | 0.00 |
| Z (GBP Hgd)-Acc | Pound Sterling | 0.00 | 0.00 | 0.00 |
| Invesco Sustainable Pan European Structured Equity Fund (EUR) | | | | |
| A-AD | Euro | 8.30 | 2.61 | 11.43 |
| A (Pf Hgd)-AD | Euro | 7.33 | 2.93 | 9.61 |
| A (USD Hgd)-MD1 | US Dollar | 10.73 | 5.78 | 12.10 |
| A-Acc | Euro | 8.34 | 2.63 | 11.40 |
| A (AUD Hgd)-Acc | Australian Dollar | 8.68 | 4.20 | 11.79 |
| A (CHF Hgd)-Acc | Swiss Franc | 6.02 | 2.22 | 11.15 |
| A (CZK)-Acc | Czech Koruna | 16.64 | -3.32 | 6.46 |
| A (CZK Hgd)-Acc | Czech Koruna | 11.67 | 7.69 | 12.90 |
| A (Pf Hgd)-Acc | Euro | 7.34 | 2.91 | 9.65 |
| A (USD Hgd)-Acc | US Dollar | 10.72 | 5.77 | 12.14 |
| B-Acc | Euro | 7.30 | 1.66 | 10.40 |
| C-AD | Euro | 8.86 | 3.17 | 11.95 |
| C (Pf Hgd)-AD | Euro | 7.87 | 3.50 | 10.19 |
| C-Acc | Euro | 8.89 | 3.14 | 12.00 |
| C (CHF Hgd)-Acc | Swiss Franc | 6.56 | 2.80 | 11.75 |
| C (Pf Hgd)-Acc | Euro | 7.83 | 3.48 | 10.18 |
| C (USD Hgd)-Acc | US Dollar | 11.26 | 6.48 | 12.76 |
| E-Acc | Euro | 7.34 | 1.63 | 10.43 |
| I-Acc | Euro | 10.10 | 0.00 | 0.00 |
| I (GBP Hgd)-Acc | Pound Sterling | 11.29 | 0.00 | 0.00 |
| R-Acc | Euro | 7.54 | 1.93 | 10.64 |
| R (USD Hgd)-Acc | US Dollar | 9.93 | 5.00 | 11.43 |
| S-AD | Euro | 9.29 | 3.44 | 12.37 |
| S-Acc | Euro | 9.29 | 3.47 | 12.41 |
| Z-AD | Euro | 9.12 | 3.30 | 12.21 |
| Z-Acc | Euro | 9.11 | 3.24 | 12.30 |
| Invesco UK Equity Fund (GBP)[^] | | | | |
| A-AD | Pound Sterling | -2.44 | 11.89 | 29.33 |
| A (USD)-SD | US Dollar | 0.00 | 0.00 | 0.00 |
| A (EUR)-SD | Euro | 0.00 | 0.00 | 0.00 |
| A (USD Hgd)-SD | US Dollar | 0.00 | 0.00 | 0.00 |
| A-Acc | Pound Sterling | 0.00 | 0.00 | 0.00 |
| A (EUR)-Acc | Euro | 0.00 | 0.00 | 0.00 |
| A (HKD)-Acc | Hong Kong Dollar | 0.00 | 0.00 | 0.00 |
| A (SGD)-Acc | Singapore Dollar | 0.00 | 0.00 | 0.00 |
| A (SGD Hgd)-Acc | Singapore Dollar | 0.00 | 0.00 | 0.00 |

Additional information for investors in Switzerland relating to TER and performance (continued)

| Sub-funds | Base Currency | 01.03.2023- 29.02.2024 | 01.03.2022- 28.02.2023 | 01.03.2021- 28.02.2022 |
|---|------------------|---------------------------|---------------------------|---------------------------|
| Invesco UK Equity Fund (GBP)^ (continued) | | | | |
| A (USD)-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| A (USD Hgd)-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| C-AD | Pound Sterling | -1.97 | 12.63 | 30.00 |
| C (USD Hgd)-Acc | US Dollar | -1.03 | 0.00 | 0.00 |
| E (EUR)-Acc | Euro | -0.61 | 6.12 | 33.72 |
| S-SD | Pound Sterling | 0.00 | 0.00 | 0.00 |
| S (EUR)-SD | Euro | 0.00 | 0.00 | 0.00 |
| S (SGD)-SD | Singapore Dollar | 0.00 | 0.00 | 0.00 |
| S (USD)-SD | US Dollar | 0.00 | 0.00 | 0.00 |
| S (USD Hgd)-SD | US Dollar | 0.00 | 0.00 | 0.00 |
| S-Acc | Pound Sterling | 0.00 | 0.00 | 0.00 |
| S (EUR)-Acc | Euro | 0.00 | 0.00 | 0.00 |
| S (SGD)-Acc | Singapore Dollar | 0.00 | 0.00 | 0.00 |
| S (USD)-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| S (USD Hgd)-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| T1 -Acc | Pound Sterling | 0.00 | 0.00 | 0.00 |
| T1 -SD | Pound Sterling | 0.00 | 0.00 | 0.00 |
| T1 (EUR)-SD | Euro | 0.00 | 0.00 | 0.00 |
| T1 (USD)-SD | US Dollar | 0.00 | 0.00 | 0.00 |
| T1 (USD Hgd)-SD | US Dollar | 0.00 | 0.00 | 0.00 |
| T1 (EUR)-Acc | Euro | 0.00 | 0.00 | 0.00 |
| T1 (USD)-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| T1 (USD Hgd)-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| Z-AD | Pound Sterling | -1.67 | 12.83 | 30.49 |
| Invesco Japanese Equity Advantage Fund (JPY) | | | | |
| A (EUR)-AD | Euro | 7.77 | -6.23 | -1.92 |
| A (EUR Hgd)-AD | Euro | 24.62 | 4.53 | -2.34 |
| A-Acc | Japanese Yen | 20.68 | 5.13 | -1.38 |
| A (CHF Hgd)-Acc | Swiss Franc | 22.01 | 4.37 | -2.38 |
| A (EUR)-Acc | Euro | 7.78 | -6.25 | -1.95 |
| A (EUR Hgd)-Acc | Euro | 24.67 | 4.51 | -2.36 |
| A (USD Hgd)-Acc | US Dollar | 26.88 | 7.86 | -1.33 |
| C-Gross-AD | Japanese Yen | 21.62 | 5.94 | -0.61 |
| C (USD)-Gross-AD | US Dollar | 10.93 | -10.46 | -8.58 |
| C-Acc | Japanese Yen | 21.63 | 5.94 | -0.60 |
| C (EUR)-Acc | Euro | 8.60 | -5.52 | -1.17 |
| C (EUR Hgd)-Acc | Euro | 25.72 | 5.52 | -1.57 |
| C (USD Hgd)-Acc | US Dollar | 27.95 | 8.70 | -0.62 |
| E (EUR)-Acc | Euro | 7.07 | -6.86 | -2.53 |
| I (GBP)-Gross-QD | Pound Sterling | 0.00 | 0.00 | 0.00 |
| I (EUR)-Acc | Euro | 9.59 | 0.00 | 0.00 |
| I (EUR Hgd)-Acc | Euro | 26.30 | 0.00 | 0.00 |
| I (GBP Hgd)-Acc | Pound Sterling | 28.10 | 0.00 | 0.00 |
| I (USD)-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| R-Acc | Japanese Yen | 19.76 | 4.34 | -2.13 |
| S (GBP)-AD | Pound Sterling | 6.26 | -0.73 | -4.77 |
| S (USD)-Gross-AD | US Dollar | 11.08 | -10.32 | -8.40 |
| S-Acc | Japanese Yen | 21.82 | 6.11 | -0.45 |
| S (EUR)-Acc | Euro | 8.77 | -5.34 | -0.98 |
| S (EUR Hgd)-Acc | Euro | 25.79 | 5.49 | -1.39 |
| S (GBP)-Acc | Pound Sterling | 6.17 | -0.74 | -4.69 |
| S (SGD Hgd)-Acc | Singapore Dollar | 26.19 | 0.00 | 0.00 |
| T1 (GBP)-Acc | Pound Sterling | 6.22 | -0.84 | 0.00 |
| T11 -AD | Japanese Yen | 21.95 | 6.21 | 0.00 |
| T11 -Acc | Japanese Yen | 21.94 | 6.21 | 0.00 |
| Z-Acc | Japanese Yen | 21.66 | 5.96 | -0.58 |
| Z-Gross-AD | Japanese Yen | 21.65 | 5.96 | -0.58 |
| Z (EUR)-Acc | Euro | 8.64 | -5.46 | -1.14 |
| Z (EUR Hgd)-Acc | Euro | 25.59 | 5.25 | -1.62 |
| Z (GBP)-Acc | Pound Sterling | 6.08 | -0.86 | -4.91 |
| Z (GBP Hgd)-Acc | Pound Sterling | 27.10 | 6.94 | -0.90 |
| Z (USD)-Acc | US Dollar | 10.91 | -10.57 | -8.55 |
| Z (USD Hgd)-Acc | US Dollar | 27.96 | 8.85 | -0.54 |
| Invesco Nippon Small/Mid Cap Equity Fund (JPY) | | | | |
| A (USD)-AD | US Dollar | 5.69 | -15.38 | -13.21 |
| A-Acc | Japanese Yen | 15.79 | 0.25 | -5.74 |
| A (USD Hgd)-Acc | US Dollar | 22.09 | 3.10 | -5.64 |
| B-Acc | Japanese Yen | 14.80 | -0.70 | -6.57 |
| C (USD)-AD | US Dollar | 6.28 | -14.84 | -12.71 |
| C-Acc | Japanese Yen | 16.57 | 0.83 | -5.14 |
| E (EUR)-Acc | Euro | 2.70 | -11.38 | -6.86 |
| Z-Acc | Japanese Yen | 16.84 | 1.03 | -4.90 |
| Invesco Responsible Japanese Equity Value Discovery Fund (JPY) | | | | |
| A (EUR Hgd)-AD | Euro | 31.61 | 2.33 | 0.00 |
| A (USD)-AD | US Dollar | 16.40 | -12.74 | -7.86 |
| A-SD | Japanese Yen | 27.53 | 3.39 | 0.16 |
| A-Acc | Japanese Yen | 27.55 | 3.35 | 0.18 |
| A (CHF Hgd)-Acc | Swiss Franc | 29.16 | 2.30 | -1.01 |
| A (EUR)-Acc | Euro | 13.89 | -7.83 | 0.00 |
| A (EUR Hgd)-Acc | Euro | 31.61 | 2.39 | -0.95 |
| A (GBP Hgd)-Acc | Pound Sterling | 32.93 | 3.99 | 0.00 |
| A (USD)-Acc | US Dollar | 16.41 | -12.67 | 0.00 |
| A (USD Hgd)-Acc | US Dollar | 34.05 | 5.90 | 0.00 |

Additional information for investors in Switzerland relating to TER and performance (continued)

| Sub-funds | Base Currency | 01.03.2023- 29.02.2024 | 01.03.2022- 28.02.2023 | 01.03.2021- 28.02.2022 |
|---|-----------------------|---------------------------|---------------------------|---------------------------|
| Invesco Responsible Japanese Equity Value Discovery Fund (JPY) (continued) | | | | |
| C (USD)-AD | US Dollar | 17.28 | -12.03 | -7.18 |
| C-Acc | Japanese Yen | 28.56 | 4.15 | 0.88 |
| C (EUR Hgd)-Acc | Euro | 32.73 | 3.15 | -0.19 |
| C (GBP Hgd)-Acc | Pound Sterling | 34.00 | 4.70 | 0.00 |
| C (USD Hgd)-Acc | US Dollar | 35.02 | 6.66 | 0.00 |
| E (EUR)-Acc | Euro | 13.46 | -8.19 | -0.99 |
| R-Acc | Japanese Yen | 26.67 | 2.69 | -0.54 |
| Z (USD)-AD | US Dollar | 17.38 | -12.01 | 0.00 |
| Z-Acc | Japanese Yen | 28.63 | 4.21 | 0.95 |
| Z (EUR)-Acc | Euro | 14.89 | -7.07 | 0.00 |
| Z (EUR Hgd)-Acc | Euro | 32.73 | 3.09 | 0.00 |
| Z (GBP)-Acc | Pound Sterling | 12.13 | -2.53 | -3.40 |
| Invesco ASEAN Equity Fund (USD)^ | | | | |
| A-AD | US Dollar | 1.54 | -0.09 | 5.60 |
| A (HKD)-Acc | Hong Kong Dollar | 1.24 | 0.37 | 6.39 |
| C-AD | US Dollar | 2.15 | 0.52 | 6.24 |
| S-Acc | US Dollar | 2.67 | 1.06 | 6.69 |
| Z-AD | US Dollar | 2.43 | 0.84 | 6.42 |
| Invesco Asia Consumer Demand Fund (USD) | | | | |
| A (EUR)-AD | Euro | -6.75 | -8.39 | -22.83 |
| A (EUR Hgd)-AD | Euro | -6.96 | -17.05 | -29.60 |
| A-SD | US Dollar | -4.76 | -13.23 | -28.61 |
| A-Acc | US Dollar | -4.75 | -13.21 | -28.62 |
| A (CHF Hgd)-Acc | Swiss Franc | -8.84 | -16.85 | -29.63 |
| A (EUR)-Acc | Euro | -6.73 | -8.37 | -22.80 |
| A (EUR Hgd)-Acc | Euro | -6.98 | -17.09 | -29.55 |
| A (HKD)-Acc | Hong Kong Dollar | -5.06 | -12.82 | 0.00 |
| A (SGD Hgd)-Acc | Singapore Dollar | -6.72 | -15.10 | -28.93 |
| C-Acc | US Dollar | -4.22 | -12.71 | -28.18 |
| C (EUR)-Acc | Euro | -6.13 | -7.84 | -22.31 |
| C (EUR Hgd)-Acc | Euro | -6.41 | -16.54 | -29.15 |
| E (EUR)-Acc | Euro | -7.48 | -9.05 | -23.43 |
| I-Acc | US Dollar | -2.91 | -11.55 | -27.21 |
| R-Acc | US Dollar | -5.50 | -13.77 | -29.15 |
| S-Acc | US Dollar | -3.70 | -12.20 | -27.88 |
| Z-AD | US Dollar | -3.98 | -12.51 | -27.99 |
| Z-Acc | US Dollar | -3.99 | -12.45 | -28.02 |
| Z (EUR)-Acc | Euro | -6.02 | -7.55 | -22.20 |
| Z (EUR Hgd)-Acc | Euro | -6.21 | -16.27 | -29.03 |
| Z (GBP)-Acc | Pound Sterling | -8.14 | -3.10 | -25.16 |
| Invesco Asia Opportunities Equity Fund (USD) | | | | |
| A (AUD Hgd)-MD1 | Australian Dollar | -2.19 | -16.38 | -28.20 |
| A (NZD Hgd)-MD1 | New Zealand Dollar | -0.92 | -15.64 | -27.77 |
| A-SD | US Dollar | 0.09 | -13.81 | -27.31 |
| A-Acc | US Dollar | 0.09 | -13.84 | -27.31 |
| A (CHF Hgd)-Acc | Swiss Franc | -4.12 | -17.43 | -28.36 |
| A (EUR)-Acc | Euro | 0.00 | 0.00 | 0.00 |
| A (EUR Hgd)-Acc | Euro | -2.24 | -17.57 | -28.30 |
| B-Acc | US Dollar | -0.82 | -14.62 | -27.96 |
| C-Acc | US Dollar | 0.69 | -13.32 | -26.86 |
| C (EUR Hgd)-Acc | Euro | -1.53 | -16.95 | -27.88 |
| E (EUR)-Acc | Euro | -2.73 | -9.73 | -22.01 |
| I (GBP)-Gross-MD | Pound Sterling | 0.00 | 0.00 | 0.00 |
| I-Acc | US Dollar | 2.08 | -12.18 | -25.87 |
| R-Acc | US Dollar | -0.61 | -14.46 | -27.80 |
| S (EUR)-AD | Euro | -0.83 | -8.02 | -20.49 |
| S-Acc | US Dollar | 1.23 | -12.82 | -26.46 |
| Z-AD | US Dollar | 0.89 | -13.08 | -26.67 |
| Z-Acc | US Dollar | 1.00 | -13.12 | -26.67 |
| Z (EUR)-Acc | Euro | -1.14 | -8.26 | -20.74 |
| Z (EUR Hgd)-Acc | Euro | -1.39 | -16.86 | -27.60 |
| Invesco Asian Equity Fund (USD) | | | | |
| A-AD | US Dollar | -1.59 | -6.48 | -9.27 |
| A (EUR)-AD | Euro | -3.61 | -1.29 | -1.99 |
| A (EUR Hgd)-AD | Euro | -3.74 | -10.27 | -10.35 |
| A-MD1 | US Dollar | 0.00 | 0.00 | 0.00 |
| A (HKD)-MD1 | Hong Kong Dollar | 0.00 | 0.00 | 0.00 |
| A (RMB Hgd)-MD1 | Offshore Chinese Yuan | 0.00 | 0.00 | 0.00 |
| A-Acc | US Dollar | -1.48 | -6.59 | -9.30 |
| A (CHF Hgd)-Acc | Swiss Franc | -5.67 | -10.41 | -10.46 |
| A (CZK Hgd)-Acc | Czech Koruna | 0.00 | 0.00 | 0.00 |
| A (EUR)-Acc | Euro | -3.54 | -1.37 | 0.00 |
| A (EUR Hgd)-Acc | Euro | -3.72 | -10.25 | 0.00 |
| C-AD | US Dollar | -0.97 | -5.95 | -8.80 |
| C-Acc | US Dollar | -0.97 | -5.94 | -8.78 |
| C (CHF Hgd)-Acc | Swiss Franc | -5.22 | -9.84 | -9.90 |
| E (EUR)-Acc | Euro | -4.40 | -2.00 | -2.66 |
| I-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| I (EUR)-Acc | Euro | -1.73 | 0.00 | 0.00 |
| R-Acc | US Dollar | -2.31 | -7.12 | -9.99 |
| S-AD | US Dollar | -0.46 | -5.48 | -8.26 |
| S-Acc | US Dollar | -0.51 | -5.43 | -8.30 |

Additional information for investors in Switzerland relating to TER and performance (continued)

| Sub-funds | Base Currency | 01.03.2023- 29.02.2024 | 01.03.2022- 28.02.2023 | 01.03.2021- 28.02.2022 |
|---|-----------------------|---------------------------|---------------------------|---------------------------|
| Invesco Asian Equity Fund (USD) (continued) | | | | |
| S (EUR)-Acc | Euro | 0.00 | 0.00 | 0.00 |
| T11 -AD | US Dollar | -0.31 | -5.32 | 0.00 |
| T11 -Acc | US Dollar | -0.32 | -5.32 | 0.00 |
| Z-AD | US Dollar | -0.77 | -5.70 | -8.51 |
| Z-Acc | US Dollar | -0.68 | -5.71 | -8.55 |
| Z (CHF Hgd)-Acc | Swiss Franc | -4.89 | 0.00 | 0.00 |
| Z (EUR)-Acc | Euro | -2.81 | -0.47 | -1.13 |
| Z (EUR Hgd)-Acc | Euro | -2.77 | -9.47 | 0.00 |
| Invesco China A-Share Quality Core Equity Fund (CNH) | | | | |
| A-Acc | Offshore Chinese Yuan | -24.08 | -15.49 | -11.96 |
| A (CHF Hgd)-Acc | Swiss Franc | -25.40 | -17.69 | -15.53 |
| A (EUR Hgd)-Acc | Euro | -23.86 | -17.32 | -15.26 |
| A (USD Hgd)-Acc | US Dollar | -22.21 | -15.16 | -14.35 |
| C (EUR)-Acc | Euro | -27.79 | -18.57 | -1.74 |
| C (EUR Hgd)-Acc | Euro | -23.45 | -16.79 | -14.69 |
| C (USD Hgd)-Acc | US Dollar | -21.75 | -14.66 | -13.72 |
| E (EUR Hgd)-Acc | Euro | -24.52 | -17.94 | -15.84 |
| I-Acc | Offshore Chinese Yuan | -22.67 | 0.00 | 0.00 |
| I (EUR Hgd)-Acc | Euro | -22.42 | 0.00 | 0.00 |
| I (USD Hgd)-Acc | US Dollar | -20.71 | 0.00 | 0.00 |
| R (EUR Hgd)-Acc | Euro | -24.47 | -17.84 | -15.82 |
| S (GBP)-AD | Pound Sterling | -29.23 | -14.20 | -5.06 |
| S (EUR)-Acc | Euro | -27.54 | -18.20 | -1.28 |
| S (GBP)-Acc | Pound Sterling | -29.22 | -14.18 | -5.06 |
| S (USD)-Acc | US Dollar | -25.97 | -22.58 | -8.68 |
| Z-Acc | Offshore Chinese Yuan | -23.44 | -14.77 | -11.46 |
| Z (CHF Hgd)-Acc | Swiss Franc | -24.74 | -16.97 | -14.81 |
| Z (EUR Hgd)-Acc | Euro | -23.28 | -16.62 | -14.50 |
| Z (USD Hgd)-Acc | US Dollar | -21.41 | -14.44 | -13.55 |
| Invesco China A-Share Quant Equity Fund (CNH) | | | | |
| A-Acc | Offshore Chinese Yuan | -14.98 | -14.64 | -7.87 |
| A (CHF Hgd)-Acc | Swiss Franc | -16.32 | -16.98 | -11.40 |
| A (EUR Hgd)-Acc | Euro | -14.74 | -16.40 | -11.17 |
| A (HKD Hgd)-Acc | Hong Kong Dollar | -13.70 | -15.09 | 0.00 |
| A (USD Hgd)-Acc | US Dollar | -12.66 | -14.35 | -10.32 |
| C (EUR)-Acc | Euro | -19.09 | -17.75 | 2.87 |
| C (EUR Hgd)-Acc | Euro | -14.17 | -15.80 | -10.73 |
| C (USD Hgd)-Acc | US Dollar | -12.43 | -13.70 | -9.96 |
| E (EUR Hgd)-Acc | Euro | -15.40 | -17.01 | -11.94 |
| I-Acc | Offshore Chinese Yuan | -13.40 | 0.00 | 0.00 |
| I (EUR Hgd)-Acc | Euro | -13.10 | 0.00 | 0.00 |
| I (USD Hgd)-Acc | US Dollar | -11.12 | 0.00 | 0.00 |
| R (EUR Hgd)-Acc | Euro | -15.37 | -16.98 | -11.85 |
| S (GBP)-AD | Pound Sterling | -20.77 | -13.33 | -0.68 |
| S (EUR)-Acc | Euro | -18.83 | -17.35 | 3.25 |
| S (GBP)-Acc | Pound Sterling | -20.73 | -13.32 | -0.67 |
| S (USD)-Acc | US Dollar | -17.18 | -21.70 | -4.46 |
| Z -Acc | Offshore Chinese Yuan | -14.24 | -13.92 | -7.36 |
| Z (CHF Hgd)-Acc | Swiss Franc | -15.81 | -16.27 | -10.69 |
| Z (EUR Hgd)-Acc | Euro | -13.97 | -15.71 | -10.40 |
| Z (USD Hgd)-Acc | US Dollar | -12.05 | -13.54 | -9.64 |
| Invesco China Focus Equity Fund (USD)^ | | | | |
| A-Acc | US Dollar | -14.94 | -11.85 | -34.20 |
| A (EUR Hgd)-Acc | Euro | -16.99 | -15.80 | -34.99 |
| C-Acc | US Dollar | -14.42 | -11.33 | -33.78 |
| E (EUR)-Acc | Euro | -17.14 | -7.40 | -29.23 |
| I-Acc | US Dollar | -13.15 | -10.01 | -32.77 |
| R-Acc | US Dollar | -15.55 | -12.48 | -34.64 |
| S-AD | US Dollar | 0.00 | 0.00 | 0.00 |
| S-Acc | US Dollar | -13.97 | -10.77 | -33.44 |
| Z-Acc | US Dollar | -14.12 | -11.03 | -33.54 |
| Z (EUR)-AD | Euro | -15.90 | -5.98 | -28.19 |
| Z (GBP)-Acc | Pound Sterling | -17.86 | -1.37 | -30.95 |
| Invesco China Health Care Equity Fund (CNH) | | | | |
| A-Acc | Offshore Chinese Yuan | -22.97 | -7.23 | -34.51 |
| A (CHF Hgd)-Acc | Swiss Franc | -24.24 | -9.81 | 0.00 |
| A (EUR Hgd)-Acc | Euro | -22.70 | -9.32 | 0.00 |
| A (HKD Hgd)-Acc | Hong Kong Dollar | -21.89 | -7.86 | 0.00 |
| A (SGD Hgd)-Acc | Singapore Dollar | -22.51 | -7.96 | -36.51 |
| A (USD)-Acc | US Dollar | -25.76 | -15.81 | 0.00 |
| A (USD Hgd)-Acc | US Dollar | -21.03 | -6.88 | -36.29 |
| C-Acc | Offshore Chinese Yuan | -22.50 | -6.67 | -34.12 |
| C (SGD Hgd)-Acc | Singapore Dollar | -22.06 | -7.31 | -36.19 |
| C (USD Hgd)-Acc | US Dollar | -20.70 | -6.22 | -35.78 |
| E (EUR)-Acc | Euro | -27.70 | -11.90 | 0.00 |
| P1 -Acc | Offshore Chinese Yuan | -22.23 | -6.34 | -33.88 |
| P1 (SGD Hgd)-Acc | Singapore Dollar | -21.73 | -6.98 | -35.97 |
| P1 (USD Hgd)-Acc | US Dollar | -20.28 | -6.06 | -35.59 |
| R (EUR)-Acc | Euro | -27.66 | -11.76 | 0.00 |
| Z (EUR Hgd)-AD | Euro | -21.99 | -8.76 | 0.00 |
| Z-Acc | Offshore Chinese Yuan | -22.30 | -6.44 | -33.95 |
| Z (CHF Hgd)-Acc | Swiss Franc | -23.51 | -9.09 | 0.00 |

Additional information for investors in Switzerland relating to TER and performance (continued)

| Sub-funds | Base Currency | 01.03.2023- 29.02.2024 | 01.03.2022- 28.02.2023 | 01.03.2021- 28.02.2022 |
|--|--------------------|---------------------------|---------------------------|---------------------------|
| Invesco China Health Care Equity Fund (CNH) (continued) | | | | |
| Z (EUR Hgd)-Acc | Euro | -21.99 | -8.61 | 0.00 |
| Z (SGD Hgd)-Acc | Singapore Dollar | -21.92 | -6.99 | -36.06 |
| Z (USD)-Acc | US Dollar | -25.13 | -14.95 | 0.00 |
| Z (USD Hgd)-Acc | US Dollar | -20.47 | -5.93 | -35.78 |
| Invesco Greater China Equity Fund (USD)^ | | | | |
| A (EUR)-AD | Euro | -13.05 | -8.49 | -25.70 |
| A (EUR Hgd)-AD | Euro | -13.16 | -17.29 | -32.17 |
| A-Acc | US Dollar | -11.20 | -13.35 | -31.24 |
| A (AUD Hgd)-Acc | Australian Dollar | -13.31 | -15.87 | -32.43 |
| A (CHF Hgd)-Acc | Swiss Franc | -14.95 | -17.16 | -32.27 |
| A (EUR)-Acc | Euro | 0.00 | 0.00 | 0.00 |
| A (EUR Hgd)-Acc | Euro | -13.18 | -17.34 | -32.18 |
| B-Acc | US Dollar | -11.99 | -14.14 | -31.86 |
| C-AD | US Dollar | -10.68 | -12.79 | -30.79 |
| C-Acc | US Dollar | -10.66 | -12.84 | -30.82 |
| C (EUR Hgd)-Acc | Euro | -12.65 | -16.85 | -31.78 |
| E (EUR)-Acc | Euro | -13.71 | -9.21 | -26.24 |
| R-Acc | US Dollar | -11.85 | -13.95 | -31.73 |
| S-Acc | US Dollar | -10.17 | -12.38 | -30.45 |
| S (EUR Hgd)-Acc | Euro | -12.22 | -16.19 | 0.00 |
| Z-Acc | US Dollar | -10.48 | -12.59 | -30.64 |
| Z (EUR)-Acc | Euro | -12.33 | -7.71 | -25.04 |
| Z (EUR Hgd)-Acc | Euro | -12.47 | -16.24 | -31.65 |
| Invesco India Equity Fund (USD)^ | | | | |
| A-AD | US Dollar | 34.59 | -6.94 | 14.29 |
| A-Acc | US Dollar | 34.53 | -6.94 | 14.31 |
| A (EUR)-Acc | Euro | 31.75 | -1.75 | 23.56 |
| A (EUR Hgd)-Acc | Euro | 31.70 | -10.06 | 12.96 |
| A (HKD)-Acc | Hong Kong Dollar | 34.18 | -6.51 | 15.14 |
| C-AD | US Dollar | 35.37 | -6.36 | 14.98 |
| E (EUR)-Acc | Euro | 30.78 | -2.48 | 22.62 |
| I-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| R-Acc | US Dollar | 33.62 | -7.59 | 13.53 |
| S-Acc | US Dollar | 36.10 | -5.88 | 15.67 |
| Z-AD | US Dollar | 35.73 | -6.14 | 15.31 |
| Z-Acc | US Dollar | 35.76 | -6.13 | 15.28 |
| Invesco Emerging Markets Ex-China Equity Fund (USD) | | | | |
| A-AD | US Dollar | 12.64 | -7.89 | -6.83 |
| A (EUR)-AD | Euro | 10.27 | -2.72 | 0.65 |
| C-AD | US Dollar | 13.32 | -7.33 | -6.28 |
| C-Acc | US Dollar | 13.29 | -7.32 | -6.24 |
| Z-AD | US Dollar | 13.60 | -7.08 | -6.04 |
| Z-Acc | US Dollar | 13.55 | -7.08 | -6.06 |
| S-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| Invesco PRC Equity Fund (USD) | | | | |
| A-AD | US Dollar | -19.31 | -19.51 | -37.11 |
| A (AUD Hgd)-Acc | Australian Dollar | -21.22 | -21.73 | -37.95 |
| A (CAD Hgd)-Acc | Canadian Dollar | -20.15 | -21.02 | -37.68 |
| A (CHF Hgd)-Acc | Swiss Franc | -22.64 | -23.06 | -38.09 |
| A (EUR Hgd)-Acc | Euro | -21.10 | -23.06 | -38.08 |
| A (HKD)-Acc | Hong Kong Dollar | -19.53 | -19.14 | -36.64 |
| A (NZD Hgd)-Acc | New Zealand Dollar | -20.48 | -20.89 | -37.64 |
| B-AD | US Dollar | -20.43 | -20.28 | -37.43 |
| C-AD | US Dollar | -18.82 | -19.02 | -36.73 |
| C (EUR Hgd)-Acc | Euro | -20.65 | -22.62 | -37.70 |
| C (HKD)-Acc | Hong Kong Dollar | -19.05 | -18.65 | -36.26 |
| S-Acc | US Dollar | -18.40 | -18.50 | -36.35 |
| Z-AD | US Dollar | -18.55 | -18.76 | -36.49 |
| Invesco Energy Transition Fund (USD) | | | | |
| A-AD | US Dollar | -1.05 | -5.86 | -16.41 |
| A-Acc | US Dollar | -1.03 | -5.89 | -16.40 |
| A (EUR)-Acc | Euro | 0.00 | 0.00 | 0.00 |
| A (EUR Hgd)-Acc | Euro | -3.48 | -10.53 | -17.23 |
| A (HKD)-Acc | Hong Kong Dollar | -1.32 | -5.49 | -15.77 |
| B-Acc | US Dollar | -1.54 | -6.42 | -16.34 |
| C-Acc | US Dollar | -0.61 | -5.50 | -15.98 |
| C (EUR Hgd)-Acc | Euro | -3.12 | -10.15 | -16.88 |
| E (EUR)-Acc | Euro | -3.55 | -1.12 | -10.09 |
| R-Acc | US Dollar | -1.56 | -6.23 | -16.77 |
| Z-Acc | US Dollar | -0.37 | -5.53 | -15.84 |
| Z (EUR Hgd)-Acc | Euro | -2.99 | -9.81 | -16.80 |
| Invesco Global Consumer Trends Fund (USD) | | | | |
| A (EUR)-AD | Euro | 10.85 | -23.51 | -19.66 |
| A-Acc | US Dollar | 13.16 | -27.53 | -25.68 |
| A (CHF Hgd)-Acc | Swiss Franc | 8.51 | -31.29 | -26.73 |
| A (CZK Hgd)-Acc | Czech Koruna | 13.64 | -27.17 | -25.46 |
| A (EUR)-Acc | Euro | 10.69 | -23.44 | -19.67 |
| A (EUR Hgd)-Acc | Euro | 10.51 | -31.29 | -26.53 |
| A (GBP Hgd)-Acc | Pound Sterling | 11.64 | -30.14 | -25.95 |
| A (HKD)-Acc | Hong Kong Dollar | 12.83 | -27.20 | -25.12 |
| A (SGD Hgd)-Acc | Singapore Dollar | 10.78 | -29.27 | -25.92 |

Additional information for investors in Switzerland relating to TER and performance (continued)

| Sub-funds | Base Currency | 01.03.2023- 29.02.2024 | 01.03.2022- 28.02.2023 | 01.03.2021- 28.02.2022 |
|--|-------------------|---------------------------|---------------------------|---------------------------|
| Invesco Global Consumer Trends Fund (USD) (continued) | | | | |
| B-Acc | US Dollar | 12.18 | -28.17 | -26.33 |
| C-Acc | US Dollar | 13.72 | -27.17 | -25.30 |
| C (CHF Hgd)-Acc | Swiss Franc | 8.99 | -30.91 | -26.34 |
| C (EUR)-Acc | Euro | 11.33 | -23.10 | -19.28 |
| C (EUR Hgd)-Acc | Euro | 11.12 | -30.74 | -26.33 |
| E (EUR)-Acc | Euro | 9.96 | -24.05 | -20.27 |
| I-Acc | US Dollar | 15.21 | -26.19 | -24.27 |
| P1-AD | US Dollar | 14.65 | -26.58 | -24.69 |
| P1 (GBP Hgd)-AD | Pound Sterling | 13.18 | -29.29 | -25.04 |
| P1-Acc | US Dollar | 14.56 | -26.50 | -24.71 |
| P1 (CHF Hgd)-Acc | Swiss Franc | 10.00 | -30.35 | -25.83 |
| P1 (EUR Hgd)-Acc | Euro | 11.92 | -30.32 | -25.81 |
| P1 (GBP Hgd)-Acc | Pound Sterling | 13.04 | -29.16 | -25.02 |
| P11-AD | US Dollar | 14.81 | -26.65 | -24.62 |
| P11 (EUR Hgd)-AD | Euro | 11.86 | -30.36 | -25.65 |
| P11 (GBP Hgd)-AD | Pound Sterling | 12.90 | -29.16 | -24.96 |
| P11-Acc | US Dollar | 14.70 | -26.65 | -24.62 |
| P11 (CHF Hgd)-Acc | Swiss Franc | 9.84 | -30.32 | -25.75 |
| P11 (EUR Hgd)-Acc | Euro | 11.92 | -30.32 | -25.81 |
| P11 (GBP Hgd)-Acc | Pound Sterling | 13.04 | -29.16 | -24.96 |
| R-Acc | US Dollar | 12.42 | -28.06 | -26.19 |
| S-AD | US Dollar | 14.24 | -26.75 | 0.00 |
| S-Acc | US Dollar | 14.30 | -26.77 | -24.87 |
| S (EUR)-Acc | Euro | 11.96 | -22.69 | 0.00 |
| S (EUR Hgd)-Acc | Euro | 11.72 | -30.58 | 0.00 |
| Z (AUD Hgd)-Gross-AD | Australian Dollar | 11.24 | -29.70 | -25.86 |
| Z-Acc | US Dollar | 13.98 | -26.94 | -25.13 |
| Z (CHF Hgd)-Acc | Swiss Franc | 9.29 | -30.73 | -26.15 |
| Z (EUR)-Acc | Euro | 11.59 | -22.93 | -19.00 |
| Z (EUR Hgd)-Acc | Euro | 11.12 | -30.85 | -25.95 |
| Z (GBP)-Acc | Pound Sterling | 9.03 | -19.14 | -22.14 |
| Z (NOK)-Acc | Norwegian Krone | 17.03 | -15.09 | 0.00 |
| Invesco Global Founders & Owners Fund (USD) | | | | |
| A-AD | US Dollar | 40.28 | -4.47 | 2.89 |
| A-Acc | US Dollar | 40.32 | -4.45 | 2.83 |
| A (EUR)-Acc | Euro | 0.00 | 0.00 | 0.00 |
| C-AD | US Dollar | 41.10 | -3.82 | 3.46 |
| C-Acc | US Dollar | 41.09 | -3.86 | 3.51 |
| E (EUR)-Acc | Euro | 36.58 | 0.24 | 10.51 |
| R-Acc | US Dollar | 39.28 | -5.10 | 2.11 |
| Z-AD | US Dollar | 41.40 | -3.73 | 3.72 |
| Z-Acc | US Dollar | 41.33 | -3.67 | 3.74 |
| Invesco Global Health Care Innovation Fund (USD) | | | | |
| A-AD | US Dollar | 16.26 | -7.07 | -1.71 |
| C-AD | US Dollar | 16.96 | -6.52 | -1.12 |
| Z-AD | US Dollar | 17.25 | -6.26 | -0.88 |
| Invesco Global Income Real Estate Securities Fund (USD) | | | | |
| A-MD1 | US Dollar | 1.17 | -11.62 | 0.00 |
| A (HKD)-MD1 | Hong Kong Dollar | 0.88 | -11.22 | 8.32 |
| A-QD | US Dollar | 1.15 | -11.53 | 7.50 |
| A-Acc | US Dollar | 1.12 | -11.58 | 7.50 |
| A (EUR Hgd)-Acc | Euro | -1.37 | -14.76 | 6.63 |
| C-Acc | US Dollar | 1.70 | -11.15 | 8.15 |
| C (GBP Hgd)-Acc | Pound Sterling | 0.30 | -13.18 | 7.77 |
| E (EUR)-Acc | Euro | -1.39 | -7.16 | 15.65 |
| I-MD | US Dollar | 2.68 | -10.20 | 9.21 |
| I (GBP)-Gross-MD | Pound Sterling | 0.00 | 0.00 | 0.00 |
| I-Gross-QD | US Dollar | 2.79 | -10.24 | 9.28 |
| S (GBP)-Acc | Pound Sterling | -2.38 | 0.00 | 0.00 |
| T1 (GBP Hgd)-Acc | Pound Sterling | 1.12 | -12.88 | 8.49 |
| T2 (GBP)-Acc | Pound Sterling | -2.38 | 0.00 | 0.00 |
| Z-Gross-AD | US Dollar | 1.84 | -10.90 | 8.39 |
| Z (GBP Hgd)-Acc | Pound Sterling | 0.65 | -13.20 | 7.99 |
| Invesco Gold & Special Minerals Fund (USD) | | | | |
| A-Acc | US Dollar | -8.00 | -22.92 | 10.19 |
| A (EUR)-Acc | Euro | 0.00 | 0.00 | 0.00 |
| A (EUR Hgd)-Acc | Euro | -11.17 | -26.34 | 8.72 |
| A (HKD)-Acc | Hong Kong Dollar | -8.26 | -22.66 | 11.15 |
| C-Acc | US Dollar | -7.41 | -22.47 | 10.94 |
| C (EUR Hgd)-Acc | Euro | -10.36 | -25.91 | 9.45 |
| E (EUR)-Acc | Euro | -10.24 | -19.11 | 18.49 |
| R-Acc | US Dollar | -8.41 | -23.53 | 9.68 |
| Z-Acc | US Dollar | -7.14 | -22.38 | 10.85 |
| Z (EUR Hgd)-Acc | Euro | -10.23 | -25.80 | 9.69 |
| Invesco Metaverse and AI Fund (USD)^ | | | | |
| A1-Acc | US Dollar | 49.49 | 0.00 | 0.00 |
| A-Acc | US Dollar | 49.20 | 0.00 | 0.00 |
| A (CHF Hgd)-Acc | Swiss Franc | 43.35 | 0.00 | 0.00 |
| A (CZK Hgd)-Acc | Czech Koruna | 50.51 | 0.00 | 0.00 |
| A (EUR)-Acc | Euro | 46.12 | 0.00 | 0.00 |
| A (EUR Hgd)-Acc | Euro | 46.33 | 0.00 | 0.00 |

Additional information for investors in Switzerland relating to TER and performance (continued)

| Sub-funds | Base Currency | 01.03.2023- 29.02.2024 | 01.03.2022- 28.02.2023 | 01.03.2021- 28.02.2022 |
|--|------------------|---------------------------|---------------------------|---------------------------|
| Invesco Metaverse and AI Fund (USD)^ (continued) | | | | |
| C-Acc | US Dollar | 50.27 | 0.00 | 0.00 |
| C (EUR Hgd)-Acc | Euro | 46.94 | 0.00 | 0.00 |
| E1 (EUR)-Acc | Euro | 45.35 | 0.00 | 0.00 |
| E (EUR)-Acc | Euro | 44.99 | 0.00 | 0.00 |
| FA-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| FA (EUR)-Acc | Euro | 0.00 | 0.00 | 0.00 |
| FA (EUR)-AD | Euro | 0.00 | 0.00 | 0.00 |
| S-Acc | US Dollar | 50.87 | 0.00 | 0.00 |
| S (GBP)-Acc | Pound Sterling | 44.24 | 0.00 | 0.00 |
| Z-Acc | US Dollar | 50.64 | 0.00 | 0.00 |
| Z (CHF Hgd)-Acc | Swiss Franc | 44.40 | 0.00 | 0.00 |
| Z (EUR)-Acc | Euro | 47.43 | 0.00 | 0.00 |
| Z (EUR Hgd)-Acc | Euro | 47.32 | 0.00 | 0.00 |
| Z (GBP)-Acc | Pound Sterling | 43.90 | 0.00 | 0.00 |
| Invesco Responsible Global Real Assets Fund (USD) | | | | |
| A-AD | US Dollar | -1.92 | -5.36 | 14.89 |
| A (GBP)-AD | Pound Sterling | -6.25 | 4.81 | 19.50 |
| A-MD1 | US Dollar | -1.95 | -5.41 | 0.00 |
| A-Acc | US Dollar | -1.90 | -5.39 | 14.96 |
| A (EUR Hgd)-Acc | Euro | -4.54 | -9.18 | 13.81 |
| C-Acc | US Dollar | -1.32 | -4.85 | 15.63 |
| C (EUR Hgd)-Acc | Euro | -4.09 | -8.56 | 14.40 |
| E (EUR)-Acc | Euro | -4.55 | -0.84 | 23.42 |
| S (GBP)-Acc | Pound Sterling | -5.52 | 0.00 | 0.00 |
| Z-AD | US Dollar | -1.18 | -4.65 | 15.77 |
| Z -Acc | US Dollar | -1.20 | -4.67 | 0.00 |
| Z (EUR Hgd)-Acc | Euro | 0.00 | 0.00 | 0.00 |
| Z (GBP)-Acc | Pound Sterling | -5.44 | 0.00 | 0.00 |
| Invesco Social Progress Fund (EUR) | | | | |
| A-Acc | Euro | 13.70 | -4.77 | 10.89 |
| C-Acc | Euro | 14.18 | -4.24 | 11.49 |
| E-Acc | Euro | 13.14 | -5.46 | 9.93 |
| Z-AD | Euro | 14.28 | -4.08 | 11.67 |
| Z-Acc | Euro | 14.25 | -4.07 | 11.69 |
| Invesco Asian Flexible Bond Fund (USD) | | | | |
| A (EUR)-AD | Euro | 0.86 | 0.60 | -5.73 |
| A-MD | US Dollar | 3.02 | -4.70 | -12.76 |
| A (HKD)-MD | Hong Kong Dollar | 2.71 | -4.27 | -12.09 |
| A-Acc | US Dollar | 3.02 | -4.71 | -12.77 |
| A (EUR Hgd)-Acc | Euro | 0.91 | -7.48 | 0.00 |
| C-Acc | US Dollar | 3.33 | -4.39 | -12.50 |
| E-MD1 | US Dollar | 2.73 | -5.05 | -13.07 |
| E (EUR)-Acc | Euro | 0.50 | 0.26 | -6.04 |
| R-MD | US Dollar | 2.32 | -5.34 | -13.37 |
| Z-Acc | US Dollar | 3.57 | -4.21 | -12.28 |
| Z (EUR Hgd)-Acc | Euro | 1.42 | -7.04 | 0.00 |
| Invesco Asian Investment Grade Bond Fund (USD) | | | | |
| A (EUR)-AD | Euro | 2.28 | -2.82 | 5.61 |
| A-Acc | US Dollar | 4.47 | -7.95 | -2.29 |
| C-Acc | US Dollar | 4.84 | -7.63 | -1.95 |
| E (EUR)-Acc | Euro | 1.97 | -3.11 | 5.30 |
| R-Acc | US Dollar | 3.74 | -8.59 | -2.98 |
| Z-Acc | US Dollar | 4.99 | -7.49 | -1.99 |
| Invesco Belt and Road Debt Fund (USD)^ | | | | |
| A-AD | US Dollar | 1.61 | -10.43 | -10.60 |
| A (EUR Hgd)-AD | Euro | -0.39 | -13.14 | -11.39 |
| A-MD | US Dollar | 1.62 | -10.44 | -10.57 |
| A (EUR Hgd)-MD | Euro | -0.45 | -13.12 | -11.37 |
| A-Acc | US Dollar | 1.62 | -10.45 | -10.56 |
| A (CHF Hgd)-Acc | Swiss Franc | -2.63 | -13.61 | -11.57 |
| A (CZK Hgd)-Acc | Czech Koruna | 2.59 | -8.25 | 0.00 |
| A (EUR)-Acc | Euro | -0.54 | -5.47 | 0.00 |
| A (EUR Hgd)-Acc | Euro | -0.45 | -13.13 | -11.37 |
| A (SEK Hgd)-Acc | Swedish Krona | -0.48 | -12.64 | -10.97 |
| C-Acc | US Dollar | 2.16 | -9.94 | -10.08 |
| C (EUR)-Acc | Euro | 0.03 | -4.95 | -2.80 |
| C (EUR Hgd)-Acc | Euro | 0.05 | -12.71 | -10.88 |
| E-Acc | US Dollar | 1.09 | -10.90 | -11.03 |
| E (EUR Hgd)-Acc | Euro | -0.96 | -13.57 | -11.81 |
| I MD | US Dollar | 3.08 | -8.79 | -9.27 |
| R-MD | US Dollar | 0.92 | -11.07 | -11.19 |
| R (EUR Hgd)-Acc | Euro | -1.13 | -13.74 | -12.00 |
| S-Acc | US Dollar | 2.37 | -9.78 | -9.87 |
| S (EUR Hgd)-Acc | Euro | 0.29 | -12.43 | 0.00 |
| Z-Gross-QD | US Dollar | 2.30 | -9.83 | -9.97 |
| Z-Acc | US Dollar | 2.21 | -9.84 | -9.96 |
| Z (CHF Hgd)-Acc | Swiss Franc | -2.10 | -13.05 | -10.92 |
| Z (EUR)-Acc | Euro | 0.12 | -4.83 | -2.68 |
| Z (EUR Hgd)-Acc | Euro | 0.17 | -12.66 | -10.76 |
| Z (GBP Hgd)-Acc | Pound Sterling | 1.51 | -11.20 | -10.03 |

Additional information for investors in Switzerland relating to TER and performance (continued)

| Sub-funds | Base Currency | 01.03.2023- 29.02.2024 | 01.03.2022- 28.02.2023 | 01.03.2021- 28.02.2022 |
|--|-------------------|---------------------------|---------------------------|---------------------------|
| Invesco Bond Fund (USD) | | | | |
| A-MD | US Dollar | 2.94 | -13.57 | -9.22 |
| A-SD | US Dollar | 2.95 | -13.57 | -9.23 |
| C-Acc | US Dollar | 3.16 | -13.33 | -8.95 |
| C-SD | US Dollar | 3.21 | -13.34 | -8.99 |
| C (EUR Hgd)-Acc | Euro | 0.92 | -16.38 | -9.90 |
| C (GBP)-Acc | Pound Sterling | -1.32 | -4.04 | -5.37 |
| S (EUR)-Acc | Euro | 1.33 | -8.43 | -1.48 |
| S (EUR Hgd)-Acc | Euro | 0.94 | -16.09 | -9.82 |
| Z-SD | US Dollar | 3.32 | -13.28 | -8.87 |
| Z-Acc | US Dollar | 3.25 | -13.24 | -8.90 |
| Z (EUR)-Acc | Euro | 1.20 | -8.40 | -1.53 |
| Invesco Emerging Markets Bond Fund (USD) | | | | |
| A (EUR Hgd)-AD | Euro | 6.68 | -15.58 | -11.49 |
| A-MD | US Dollar | 9.07 | -12.23 | -10.65 |
| A (EUR Hgd)-MD | Euro | 6.71 | -15.44 | -11.49 |
| A (HKD)-MD | Hong Kong Dollar | 8.78 | -11.85 | -9.95 |
| A-MD1 | US Dollar | 9.21 | -12.23 | -10.66 |
| A (AUD Hgd)-MD1 | Australian Dollar | 7.13 | -14.23 | -10.84 |
| A (CAD Hgd)-MD1 | Canadian Dollar | 8.28 | -12.64 | -10.84 |
| A-SD | US Dollar | 9.08 | -12.24 | -10.63 |
| A (CHF Hgd)-Acc | Swiss Franc | 4.37 | -15.50 | -11.73 |
| A (EUR Hgd)-Acc | Euro | 6.72 | -15.45 | -11.53 |
| A (SEK Hgd)-Acc | Swedish Krona | 6.74 | -15.19 | -11.18 |
| C-Acc | US Dollar | 9.34 | -12.07 | -10.37 |
| C-SD | US Dollar | 9.38 | -12.05 | -10.37 |
| C (CHF Hgd)-Acc | Swiss Franc | 4.69 | -15.34 | -11.43 |
| C (EUR Hgd)-Acc | Euro | 6.92 | -15.22 | -11.31 |
| C (GBP Hgd)-Acc | Pound Sterling | 8.34 | -13.84 | -10.56 |
| I (CAD Hgd)-MD | Canadian Dollar | 0.00 | 0.00 | 0.00 |
| Z (EUR Hgd)-AD | Euro | 7.20 | -15.03 | -11.05 |
| Z-Acc | US Dollar | 9.69 | -11.74 | -10.33 |
| Z (EUR)-Acc | Euro | 7.40 | -6.89 | -2.91 |
| Z (EUR Hgd)-Acc | Euro | 7.28 | -15.08 | -11.00 |
| Invesco Emerging Market Corporate Bond Fund (USD) | | | | |
| A-MD | US Dollar | 10.12 | -8.90 | -8.33 |
| A-MD1 | US Dollar | 10.13 | -8.89 | -8.26 |
| A-Acc | US Dollar | 10.12 | -8.89 | -8.33 |
| A (EUR Hgd)-Acc | Euro | 7.85 | -11.74 | -9.18 |
| A (SEK Hgd)-Acc | Swedish Krona | 7.82 | -11.27 | -8.79 |
| C-Acc | US Dollar | 10.79 | -8.34 | -7.78 |
| C-MD | US Dollar | 10.79 | -8.34 | -7.77 |
| C (EUR Hgd)-Acc | Euro | 8.50 | -11.19 | -8.64 |
| E (EUR Hgd)-MD | Euro | 7.32 | -12.18 | -9.63 |
| E (EUR Hgd)-Acc | Euro | 7.32 | -12.17 | -9.63 |
| R-MD | US Dollar | 9.37 | -9.52 | -8.96 |
| Z-Acc | US Dollar | 10.94 | -8.14 | -7.52 |
| Z (EUR Hgd)-Acc | Euro | 8.64 | -11.00 | -8.40 |
| Invesco Emerging Market Flexible Bond Fund (USD) | | | | |
| A (EUR Hgd)-AD | Euro | 6.50 | -5.46 | -11.12 |
| A-Acc | US Dollar | 9.07 | -2.11 | -10.07 |
| A (EUR Hgd)-Acc | Euro | 6.51 | -5.41 | -11.12 |
| C-Acc | US Dollar | 9.67 | -1.57 | -9.57 |
| R (EUR Hgd)-Acc | Euro | 5.75 | -6.07 | -11.73 |
| S-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| Z-Acc | US Dollar | 9.81 | -1.44 | -9.67 |
| Invesco Emerging Markets Local Debt Fund (USD) | | | | |
| A-AD | US Dollar | 9.34 | -4.75 | -8.55 |
| A (EUR)-AD | Euro | 7.06 | 0.55 | -1.16 |
| A (EUR Hgd)-AD | Euro | 6.60 | -8.09 | -9.61 |
| A-MD | US Dollar | 9.35 | -4.76 | -8.55 |
| A (EUR Hgd)-MD | Euro | 6.70 | -8.07 | -9.67 |
| A (HKD)-MD | Hong Kong Dollar | 9.03 | -4.32 | -7.87 |
| A (AUD Hgd)-MD1 | Australian Dollar | 7.23 | -6.84 | -9.01 |
| A (EUR Hgd)-Gross-QD | Euro | 6.65 | -8.06 | -9.61 |
| A-Acc | US Dollar | 9.35 | -4.76 | -8.55 |
| A (CHF Hgd)-Acc | Swiss Franc | 4.56 | -8.32 | -9.79 |
| A (EUR Hgd)-Acc | Euro | 6.70 | -8.07 | -9.62 |
| B (EUR)-Acc | Euro | 6.17 | -0.28 | -1.97 |
| C-Acc | US Dollar | 10.09 | -4.12 | -7.93 |
| C (EUR Hgd)-Gross-QD | Euro | 7.33 | -7.44 | -8.99 |
| C (EUR Hgd)-Acc | Euro | 7.47 | -7.58 | -9.09 |
| E (EUR Hgd)-MD | Euro | 6.17 | -8.51 | -10.08 |
| E (EUR)-Acc | Euro | 6.53 | 0.05 | -1.65 |
| I-MD | US Dollar | 10.93 | -3.35 | -7.22 |
| I (GBP)-Gross-MD | Pound Sterling | 0.00 | 0.00 | 0.00 |
| I-Acc | US Dollar | 10.93 | -3.37 | -7.19 |
| R-MD | US Dollar | 8.58 | -5.42 | -9.19 |
| S-MD | US Dollar | 10.26 | -3.98 | -7.78 |
| S (GBP)-Gross-MD | Pound Sterling | 6.14 | 6.33 | 0.00 |
| S-Acc | US Dollar | 10.24 | -3.98 | -7.80 |
| S (EUR)-Acc | Euro | 7.93 | 1.39 | -0.40 |
| S (GBP)-Acc | Pound Sterling | 5.40 | 6.33 | -4.15 |

Additional information for investors in Switzerland relating to TER and performance (continued)

| Sub-funds | Base Currency | 01.03.2023- 29.02.2024 | 01.03.2022- 28.02.2023 | 01.03.2021- 28.02.2022 |
|--|----------------|---------------------------|---------------------------|---------------------------|
| Invesco Emerging Markets Local Debt Fund (USD) (continued) | | | | |
| T1 (GBP)-SD | Pound Sterling | 0.00 | 0.00 | 0.00 |
| T1 (GBP)-Acc | Pound Sterling | 0.00 | 0.00 | 0.00 |
| Z (EUR Hgd)-AD | Euro | 7.47 | -7.13 | -8.92 |
| Z (EUR Hgd)-Gross-QD | Euro | 7.43 | -7.35 | -8.90 |
| Z-Acc | US Dollar | 10.20 | -4.02 | -7.84 |
| Z (CHF Hgd)-Acc | Swiss Franc | 5.25 | -7.57 | -9.08 |
| Z (EUR)-Acc | Euro | 7.89 | 1.33 | -0.38 |
| Z (EUR Hgd)-Acc | Euro | 7.55 | -7.36 | -8.89 |
| Z (GBP)-Acc | Pound Sterling | 5.36 | 6.29 | -4.18 |
| Z (GBP Hgd)-Acc | Pound Sterling | 8.96 | -5.86 | -8.15 |
| Invesco Environmental Climate Opportunities Bond Fund (USD) | | | | |
| A-SD | US Dollar | 6.58 | -4.35 | -5.80 |
| A-Acc | US Dollar | 6.58 | -4.35 | -5.80 |
| A (CHF Hgd)-Acc | Swiss Franc | 1.93 | -7.56 | 0.00 |
| A (EUR)-Acc | Euro | 0.00 | 0.00 | 0.00 |
| A (EUR Hgd)-Acc | Euro | 4.31 | -7.10 | -6.71 |
| C-Acc | US Dollar | 6.86 | -4.11 | -5.56 |
| C (EUR Hgd)-Acc | Euro | 4.56 | -6.82 | -6.43 |
| E (EUR)-Acc | Euro | 4.19 | 0.84 | 1.67 |
| E (EUR Hgd)-Acc | Euro | 4.14 | -7.23 | -6.85 |
| R-Acc | US Dollar | 5.83 | -5.01 | -6.43 |
| S (GBP Hgd)-SD | Pound Sterling | 6.26 | 0.00 | 0.00 |
| S-Acc | US Dollar | 7.12 | -3.88 | 0.00 |
| S (GBP Hgd)-Acc | Pound Sterling | 6.27 | 0.00 | 0.00 |
| Z-SD | US Dollar | 6.97 | -4.04 | -5.47 |
| Z (GBP Hgd)-SD | Pound Sterling | 6.11 | 0.00 | 0.00 |
| Z-Acc | US Dollar | 6.98 | -4.01 | -5.47 |
| Z (CHF Hgd)-Acc | Swiss Franc | 2.07 | -7.16 | 0.00 |
| Z (EUR Hgd)-Acc | Euro | 4.37 | -6.71 | -6.38 |
| Z (GBP Hgd)-Acc | Pound Sterling | 6.12 | 0.00 | 0.00 |
| Invesco Euro Bond Fund (EUR) | | | | |
| A-SD | Euro | 5.28 | -13.25 | -5.56 |
| A-Acc | Euro | 5.29 | -13.23 | -5.57 |
| B-Acc | Euro | 4.26 | -14.09 | -6.49 |
| C-Acc | Euro | 5.65 | -12.94 | -5.24 |
| C (CHF Hgd)-Acc | Swiss Franc | 3.29 | -13.49 | -5.53 |
| E-Acc | Euro | 5.12 | -13.37 | -5.72 |
| I-SD | Euro | 6.35 | -12.39 | -4.63 |
| R-Acc | Euro | 4.54 | -13.84 | -6.23 |
| S-Acc | Euro | 5.87 | -12.77 | 0.00 |
| Z-AD | Euro | 5.77 | -12.82 | -5.13 |
| Z-Acc | Euro | 5.80 | -12.82 | -5.12 |
| Z (CHF Hgd)-Acc | Swiss Franc | 3.41 | -13.38 | -5.39 |
| Z (GBP Hgd)-Acc | Pound Sterling | 7.16 | -11.63 | -4.54 |
| Invesco Euro Corporate Bond Fund (EUR)^ | | | | |
| A-AD | Euro | 5.70 | -8.38 | -3.73 |
| A-MD | Euro | 5.71 | -8.38 | -3.73 |
| A-Acc | Euro | 5.71 | -8.38 | -3.73 |
| A (CHF Hgd)-Acc | Swiss Franc | 3.37 | -8.98 | -3.99 |
| B-Acc | Euro | 4.94 | -9.04 | -4.43 |
| C-AD | Euro | 6.07 | -8.06 | -3.39 |
| C-Acc | Euro | 6.09 | -8.05 | -3.39 |
| C (CHF Hgd)-Acc | Swiss Franc | 3.73 | -8.65 | -3.67 |
| C (USD Hgd)-Acc | US Dollar | 8.15 | -5.52 | -2.71 |
| E-Acc | Euro | 5.45 | -8.61 | -3.97 |
| I-MD | Euro | 7.03 | -7.22 | -2.52 |
| R-MD | Euro | 4.96 | -9.02 | -4.41 |
| R-Acc | Euro | 4.97 | -9.02 | -4.41 |
| S-Acc | Euro | 6.44 | -7.75 | -3.06 |
| Z-AD | Euro | 6.23 | -7.93 | -3.25 |
| Z-Acc | Euro | 6.24 | -7.92 | -3.25 |
| Invesco Euro Short Term Bond Fund (EUR) | | | | |
| A-AD | Euro | 3.72 | -4.65 | -1.86 |
| A-Acc | Euro | 3.73 | -4.66 | -1.86 |
| B-Acc | Euro | 3.27 | -5.07 | -2.28 |
| C-AD | Euro | 4.03 | -4.41 | -1.63 |
| C-Acc | Euro | 3.99 | -4.42 | -1.61 |
| E-Acc | Euro | 3.51 | -4.85 | -2.06 |
| R-Acc | Euro | 3.28 | -5.07 | -2.28 |
| S-AD | Euro | 4.13 | -4.27 | -1.43 |
| S-Acc | Euro | 4.15 | -4.27 | -1.46 |
| Z-AD | Euro | 4.09 | -4.33 | -1.52 |
| Z-Acc | Euro | 4.10 | -4.32 | -1.52 |
| Z (GBP Hgd)-Acc | Pound Sterling | 5.50 | -2.93 | -0.90 |
| Invesco Euro Ultra-Short Term Debt Fund (EUR) | | | | |
| A-AD | Euro | 3.67 | -0.76 | -0.95 |
| A-Acc | Euro | 3.67 | -0.76 | -0.95 |
| C-Acc | Euro | 3.82 | -0.63 | -0.83 |
| E-Acc | Euro | 3.57 | -0.86 | -1.06 |
| I-Gross-MD | Euro | 4.04 | -0.41 | -0.60 |
| S-Acc | Euro | 3.86 | -0.59 | -0.77 |
| Z-Acc | Euro | 3.82 | -0.62 | -0.82 |

Additional information for investors in Switzerland relating to TER and performance (continued)

| Sub-funds | Base Currency | 01.03.2023- 29.02.2024 | 01.03.2022- 28.02.2023 | 01.03.2021- 28.02.2022 |
|--|-----------------------|---------------------------|---------------------------|---------------------------|
| Invesco Global Flexible Bond Fund (USD) | | | | |
| A (EUR Hgd)-AD | Euro | 4.99 | -4.40 | -8.32 |
| A (EUR)-QD | Euro | 5.02 | 4.04 | 0.06 |
| A (EUR Hgd)-Gross-QD | Euro | 4.99 | -4.38 | -8.32 |
| A-Acc | US Dollar | 7.26 | -1.46 | -7.43 |
| A (EUR Hgd)-Acc | Euro | 4.97 | -4.39 | -8.31 |
| C (EUR Hgd)-Gross-AD | Euro | 5.45 | -3.98 | -7.91 |
| C-Acc | US Dollar | 7.75 | -1.02 | -7.01 |
| E (EUR)-Acc | Euro | 4.59 | 3.62 | -0.35 |
| R (EUR Hgd)-Acc | Euro | 4.26 | -5.08 | -8.95 |
| S (GBP Hgd)-Acc | Pound Sterling | 7.12 | -2.17 | 0.00 |
| Z-Acc | US Dollar | 7.85 | -0.91 | -6.92 |
| Z (GBP Hgd)-Acc | Pound Sterling | 7.04 | -2.26 | 0.00 |
| Invesco Global High Yield Short Term Bond Fund (USD) | | | | |
| A-Acc | US Dollar | 8.65 | -2.81 | -0.15 |
| A (EUR Hgd)-Acc | Euro | 6.42 | -5.43 | -1.00 |
| A (SEK Hgd)-Acc | Swedish Krona | 0.00 | 0.00 | 0.00 |
| C-Acc | US Dollar | 8.98 | -2.85 | 0.15 |
| E-Acc | US Dollar | 8.38 | -3.05 | -0.40 |
| I (EUR Hgd)-MD | Euro | 0.00 | 0.00 | 0.00 |
| R-Acc | US Dollar | 7.88 | -3.48 | -0.85 |
| S (GBP Hgd)-Acc | Pound Sterling | 8.44 | 0.00 | 0.00 |
| T11 (EUR Hgd)-Acc | Euro | 0.00 | 0.00 | 0.00 |
| Z-Acc | US Dollar | 9.20 | -2.35 | 0.32 |
| Invesco Global Investment Grade Corporate Bond Fund (USD) | | | | |
| A-AD | US Dollar | 6.48 | -9.66 | -4.24 |
| A (EUR)-AD | Euro | 4.24 | -4.63 | 3.50 |
| A (EUR Hgd)-AD | Euro | 4.17 | -12.34 | -5.02 |
| A-MD | US Dollar | 6.48 | -9.66 | -4.24 |
| A-Gross-MD | US Dollar | 6.47 | -9.66 | -4.23 |
| A-MD1 | US Dollar | 6.47 | -9.66 | -4.24 |
| A (AUD Hgd)-MD1 | Australian Dollar | 4.74 | -11.31 | -4.36 |
| A (EUR Hgd)-MD1 | Euro | 0.00 | 0.00 | 0.00 |
| A (GBP Hgd)-MD1 | Pound Sterling | 0.00 | 0.00 | 0.00 |
| A (HKD)-MD1 | Hong Kong Dollar | 6.16 | -9.26 | -3.53 |
| A (RMB Hgd)-MD1 | Offshore Chinese Yuan | 3.62 | -10.50 | -2.02 |
| A (SGD Hgd)-MD1 | Singapore Dollar | 4.48 | -10.63 | -4.22 |
| A-Acc | US Dollar | 6.47 | -9.67 | -4.24 |
| A (CHF Hgd)-Acc | Swiss Franc | 1.91 | -12.84 | -5.27 |
| A (EUR Hgd)-Acc | Euro | 4.18 | -12.34 | -5.03 |
| C-AD | US Dollar | 6.73 | -9.44 | -4.00 |
| C-MD1 | US Dollar | 6.73 | 0.00 | 0.00 |
| C-Acc | US Dollar | 6.73 | -9.44 | -4.00 |
| C-QD | US Dollar | 6.74 | -9.44 | -4.00 |
| C (CHF Hgd)-Acc | Swiss Franc | 2.16 | -12.63 | -5.03 |
| C (EUR Hgd)-Acc | Euro | 4.45 | -12.16 | -4.78 |
| C (GBP Hgd)-Acc | Pound Sterling | 5.78 | -10.91 | -4.10 |
| E (EUR Hgd)-MD | Euro | 3.92 | -12.55 | -5.26 |
| E-MD1 | US Dollar | 6.20 | -9.89 | -4.48 |
| E (AUD Hgd)-MD1 | Australian Dollar | 4.46 | -11.56 | -4.58 |
| E-Acc | US Dollar | 6.20 | -9.89 | -4.48 |
| E (EUR)-Acc | Euro | 3.98 | -4.87 | 3.25 |
| E (EUR Hgd)-Acc | Euro | 3.92 | -12.55 | -5.26 |
| I (EUR)-MD | Euro | 5.29 | -3.64 | 4.54 |
| I-MD1 | US Dollar | 7.55 | 0.00 | 0.00 |
| I (HKD)-MD1 | Hong Kong Dollar | 7.24 | 0.00 | 0.00 |
| I (RMB Hgd)-MD1 | Offshore Chinese Yuan | 4.67 | 0.00 | 0.00 |
| I (GBP Hgd)-Gross-MD | Pound Sterling | 0.00 | 0.00 | 0.00 |
| R-Acc | US Dollar | 5.73 | -10.30 | -4.91 |
| S (EUR Hgd)-AD | Euro | 4.78 | -11.85 | -4.50 |
| S-Acc | US Dollar | 7.07 | -9.16 | -3.70 |
| S (EUR Hgd)-Acc | Euro | 4.67 | -11.86 | -4.49 |
| S (GBP Hgd)-Acc | Pound Sterling | 0.00 | 0.00 | 0.00 |
| S (GBP Hgd)-Gross-QD | Pound Sterling | 0.00 | 0.00 | 0.00 |
| S (SGD Hgd)-Acc | Singapore Dollar | 5.10 | -10.15 | -3.69 |
| Z (EUR)-Gross-AD | Euro | 4.73 | -4.18 | 3.99 |
| Z (EUR Hgd)-Gross-AD | Euro | 4.66 | -11.96 | -4.59 |
| Z (GBP Hgd)-Gross-QD | Pound Sterling | 6.05 | -10.82 | -3.86 |
| Z-Acc | US Dollar | 6.97 | -9.24 | -3.79 |
| Z (CHF Hgd)-Acc | Swiss Franc | 2.47 | -12.44 | -4.83 |
| Z (EUR)-Acc | Euro | 4.74 | -4.18 | 3.99 |
| Z (EUR Hgd)-Acc | Euro | 4.68 | -11.92 | -4.58 |
| Z (GBP Hgd)-Acc | Pound Sterling | 6.02 | -10.71 | -3.89 |
| Invesco Global Total Return (EUR) Bond Fund (EUR) | | | | |
| A-AD | Euro | 3.99 | -4.18 | -1.27 |
| A-MD | Euro | 3.99 | -4.18 | -1.26 |
| A-Acc | Euro | 3.99 | -4.18 | -1.27 |
| A (CHF Hgd)-Acc | Swiss Franc | 1.71 | -4.78 | -1.55 |
| A (CZK Hgd)-Acc | Czech Koruna | 7.08 | 1.04 | 0.00 |
| A (SEK Hgd)-Acc | Swedish Krona | 3.79 | -4.01 | -1.02 |
| A (USD Hgd)-Acc | US Dollar | 6.13 | -1.56 | -0.57 |
| B-Acc | Euro | 3.23 | -4.88 | -1.99 |
| C-Acc | Euro | 4.46 | -3.74 | -0.83 |

Additional information for investors in Switzerland relating to TER and performance (continued)

| Sub-funds | Base Currency | 01.03.2023- 29.02.2024 | 01.03.2022- 28.02.2023 | 01.03.2021- 28.02.2022 |
|---|------------------|---------------------------|---------------------------|---------------------------|
| Invesco Global Total Return (EUR) Bond Fund (EUR) (continued) | | | | |
| C (USD Hgd)-MD | US Dollar | 6.63 | -1.18 | -0.12 |
| C (CHF Hgd)-Acc | Swiss Franc | 2.17 | -4.30 | -1.11 |
| E-QD | Euro | 3.72 | -4.42 | -1.52 |
| E-Acc | Euro | 3.72 | -4.42 | -1.52 |
| I-MD | Euro | 5.25 | -2.99 | -0.03 |
| I-Acc | Euro | 5.28 | 0.00 | 0.00 |
| R-MD | Euro | 3.25 | -4.85 | -1.96 |
| S-Acc | Euro | 4.71 | -3.52 | -0.59 |
| S (CHF Hgd)-Acc | Swiss Franc | 2.41 | -4.09 | 0.00 |
| Z-AD | Euro | 4.61 | -3.60 | -0.68 |
| Z-Acc | Euro | 4.61 | -3.60 | -0.68 |
| Z (CHF Hgd)-Acc | Swiss Franc | 2.32 | 0.00 | 0.00 |
| Invesco India Bond Fund (USD) | | | | |
| A (EUR)-AD | Euro | 4.19 | -2.26 | 9.79 |
| A (EUR Hgd)-Gross-AD | Euro | 4.27 | -9.94 | 0.48 |
| A-MD | US Dollar | 6.41 | -7.43 | 1.57 |
| A-Gross-MD | US Dollar | 6.41 | -7.43 | 1.57 |
| A-MD1 | US Dollar | 6.41 | -7.43 | 1.57 |
| A (HKD)-MD1 | Hong Kong Dollar | 0.00 | 0.00 | 0.00 |
| A (SGD Hgd)-MD1 | Singapore Dollar | 4.64 | -8.06 | 1.44 |
| A-Acc | US Dollar | 6.41 | -7.42 | 1.57 |
| A (EUR Hgd)-Acc | Euro | 4.31 | -9.88 | 0.49 |
| A (HKD)-Acc | Hong Kong Dollar | 6.10 | -7.01 | 2.33 |
| C-Acc | US Dollar | 7.00 | -6.91 | 2.14 |
| C-Gross-MD | US Dollar | 6.99 | -6.92 | 2.13 |
| C (EUR)-Acc | Euro | 4.76 | -1.72 | 10.40 |
| C (EUR Hgd)-Acc | Euro | 4.84 | -9.28 | 1.05 |
| E (EUR Hgd)-Gross-MD | Euro | 3.78 | -10.35 | -0.01 |
| E (EUR)-Acc | Euro | 3.66 | -2.75 | 9.23 |
| I-MD | US Dollar | 8.03 | -6.05 | 3.10 |
| R (EUR Hgd)-Gross-MD | Euro | 3.58 | -10.51 | -0.21 |
| R (EUR)-Acc | Euro | 3.46 | -2.94 | 9.02 |
| S-Acc | US Dollar | 7.29 | -6.64 | 2.42 |
| Z-Gross-MD | US Dollar | 7.14 | -6.79 | 2.27 |
| Z (GBP Hgd)-Gross-QD | Pound Sterling | 6.49 | -7.71 | 1.90 |
| Z-Acc | US Dollar | 7.14 | -6.76 | 2.26 |
| Z (EUR)-Acc | Euro | 4.89 | -1.60 | 10.55 |
| Z (EUR Hgd)-Acc | Euro | 5.03 | -9.25 | 1.18 |
| Invesco Net Zero Global Investment Grade Corporate Bond Fund (USD) | | | | |
| A-Acc | US Dollar | 5.97 | 0.00 | 0.00 |
| A (EUR Hgd)-Acc | Euro | 3.61 | 0.00 | 0.00 |
| C-Acc | US Dollar | 6.21 | 0.00 | 0.00 |
| C (EUR Hgd)-Acc | Euro | 3.80 | 0.00 | 0.00 |
| I (GBP Hgd)-Acc | Pound Sterling | 6.04 | 0.00 | 0.00 |
| S-Acc | US Dollar | 6.53 | 0.00 | 0.00 |
| S (EUR Hgd)-Acc | Euro | 4.11 | 0.00 | 0.00 |
| S (GBP Hgd)-Acc | Pound Sterling | 5.61 | 0.00 | 0.00 |
| Z-Acc | US Dollar | 6.45 | 0.00 | 0.00 |
| Z (EUR Hgd)-Acc | Euro | 4.02 | 0.00 | 0.00 |
| Z (GBP Hgd)-Acc | Pound Sterling | 5.53 | 0.00 | 0.00 |
| Invesco Real Return (EUR) Bond Fund (EUR) | | | | |
| A-Acc | Euro | 3.49 | -6.13 | 1.29 |
| C-Acc | Euro | 3.83 | -5.87 | 1.60 |
| E-Acc | Euro | 3.35 | -6.28 | 1.14 |
| R-Acc | Euro | 3.03 | -6.56 | 0.83 |
| Z-Acc | Euro | 3.95 | -5.75 | 1.72 |
| Z (GBP Hgd)-Acc | Pound Sterling | 5.27 | -4.54 | 2.33 |
| Invesco Sterling Bond Fund (GBP) | | | | |
| A-QD | Pound Sterling | 6.77 | -6.88 | -2.97 |
| A (EUR Hgd)-QD | Euro | 5.18 | -8.15 | -3.71 |
| A-Acc | Pound Sterling | 6.77 | -6.88 | -2.97 |
| C-Acc | Pound Sterling | 7.04 | -6.65 | -2.72 |
| C-QD | Pound Sterling | 7.04 | -6.65 | -2.72 |
| S-QD | Pound Sterling | 7.32 | -6.41 | -2.47 |
| S-Acc | Pound Sterling | 7.31 | -6.41 | -2.47 |
| T1-Acc | Pound Sterling | 7.23 | -6.47 | 0.00 |
| T1-QD | Pound Sterling | 7.25 | -6.48 | 0.00 |
| Z-QD | Pound Sterling | 7.17 | -6.54 | -2.60 |
| Z-Acc | Pound Sterling | 7.16 | -6.54 | -2.60 |
| Invesco Sustainable China Bond Fund (USD) | | | | |
| A-MD1 | US Dollar | 2.78 | 0.00 | 0.00 |
| A (HKD)-MD1 | Hong Kong Dollar | 2.48 | 0.00 | 0.00 |
| A (SGD Hgd)-MD1 | Singapore Dollar | 0.93 | 0.00 | 0.00 |
| A-Acc | US Dollar | 2.78 | 0.00 | 0.00 |
| C-Acc | US Dollar | 3.13 | 0.00 | 0.00 |
| Z-Acc | US Dollar | 3.29 | 0.00 | 0.00 |
| Invesco Sustainable Global High Income Fund (USD) | | | | |
| A (EUR)-AD | Euro | 6.59 | -0.52 | 6.08 |
| A (EUR Hgd)-AD | Euro | 6.62 | -8.49 | -2.73 |
| A-MD | US Dollar | 8.81 | -5.65 | -1.89 |
| A (EUR Hgd)-MD | Euro | 6.63 | -8.44 | -2.68 |

Additional information for investors in Switzerland relating to TER and performance (continued)

| Sub-funds | Base Currency | 01.03.2023- 29.02.2024 | 01.03.2022- 28.02.2023 | 01.03.2021- 28.02.2022 |
|--|-----------------------|---------------------------|---------------------------|---------------------------|
| Invesco Sustainable Global High Income Fund (USD) (continued) | | | | |
| A (HKD)-MD | Hong Kong Dollar | 8.54 | -5.27 | -1.15 |
| A (AUD Hgd)-MD1 | Australian Dollar | 7.09 | -7.32 | -2.19 |
| A-SD | US Dollar | 8.91 | -5.66 | -1.87 |
| A (CHF Hgd)-Acc | Swiss Franc | 4.25 | -8.94 | -2.92 |
| A (EUR Hgd)-Acc | Euro | 6.56 | -8.40 | -2.77 |
| A (SEK Hgd)-Acc | Swedish Krona | 6.52 | -7.93 | -2.54 |
| B-SD | US Dollar | 7.85 | -6.63 | -2.89 |
| C-MD1 | US Dollar | 9.18 | 0.00 | 0.00 |
| C-Acc | US Dollar | 9.08 | -5.49 | -1.60 |
| C-SD | US Dollar | 9.24 | -5.55 | -1.59 |
| C (EUR Hgd)-Acc | Euro | 6.79 | -8.17 | -2.60 |
| I (EUR)-SD | Euro | 7.85 | 0.00 | 0.00 |
| I (EUR Hgd)-SD | Euro | 7.69 | 0.00 | 0.00 |
| Z (EUR Hgd)-Acc | Euro | 7.04 | -8.00 | -2.14 |
| Z-SD | US Dollar | 9.43 | -5.20 | -1.49 |
| Z (EUR Hgd)-AD | Euro | 6.96 | -8.07 | -2.21 |
| Invesco Sustainable Multi-Sector Credit Fund (EUR) | | | | |
| A-AD | Euro | 5.83 | -6.95 | -3.90 |
| A-QD | Euro | 5.83 | -6.95 | -3.90 |
| A-Acc | Euro | 5.84 | -6.95 | -3.91 |
| C-Acc | Euro | 6.20 | -6.62 | -3.57 |
| C (USD Hgd)-QD | US Dollar | 8.33 | -4.03 | -2.82 |
| C (USD Hgd)-Acc | US Dollar | 8.35 | -4.06 | -2.80 |
| E-QD | Euro | 5.57 | -7.18 | -4.14 |
| E-Acc | Euro | 5.57 | -7.19 | -4.15 |
| I-Acc | Euro | 6.89 | -6.02 | -2.95 |
| I (GBP Hgd)-Acc | Pound Sterling | 8.28 | 0.00 | 0.00 |
| R-Acc | Euro | 5.09 | -7.60 | -4.58 |
| S (GBP Hgd)-QD | Pound Sterling | 7.82 | -5.28 | -2.72 |
| S (GBP Hgd)-Acc | Pound Sterling | 7.74 | -5.23 | -2.69 |
| Z-Acc | Euro | 6.33 | -6.52 | -3.45 |
| Z (GBP Hgd)-Acc | Pound Sterling | 7.61 | -5.27 | -2.51 |
| Invesco UK Investment Grade Bond Fund (GBP) | | | | |
| A-QD | Pound Sterling | 2.75 | -19.26 | -4.60 |
| C-Acc | Pound Sterling | 3.01 | -19.07 | -4.40 |
| C-QD | Pound Sterling | 2.98 | -19.07 | -4.38 |
| Z-QD | Pound Sterling | 3.06 | -19.01 | -4.30 |
| Z-Acc | Pound Sterling | 3.06 | -19.01 | -4.31 |
| Invesco USD Ultra-Short Term Debt Fund (USD) | | | | |
| A-Acc | US Dollar | 5.56 | 1.77 | -0.51 |
| C-Acc | US Dollar | 5.69 | 1.88 | -0.39 |
| E-Acc | US Dollar | 5.46 | 1.68 | -0.62 |
| I (EUR)-Acc | Euro | 3.71 | 0.00 | 0.00 |
| I-Gross-MD | US Dollar | 5.93 | 2.12 | -0.17 |
| Z-Acc | US Dollar | 5.71 | 1.92 | -0.37 |
| Invesco US High Yield Bond Fund (USD) | | | | |
| A (EUR Hgd)-AD | Euro | 5.85 | -9.25 | -1.85 |
| A-MD | US Dollar | 8.17 | -6.51 | -1.00 |
| A (HKD)-MD | Hong Kong Dollar | 7.86 | -6.09 | -0.26 |
| A-Acc | US Dollar | 8.17 | -6.51 | -1.00 |
| A (EUR Hgd)-Acc | Euro | 5.88 | -9.25 | -1.84 |
| A (SEK Hgd)-Acc | Swedish Krona | 0.00 | 0.00 | 0.00 |
| C-MD | US Dollar | 9.08 | -5.99 | -0.45 |
| C-Acc | US Dollar | 8.77 | -5.99 | -0.44 |
| E (EUR)-Acc | Euro | 5.38 | -1.79 | 6.47 |
| R-Acc | US Dollar | 7.41 | -7.16 | -1.69 |
| Z-Acc | US Dollar | 8.94 | -5.82 | -0.27 |
| Invesco US Investment Grade Corporate Bond Fund (USD) | | | | |
| A (EUR Hgd)-AD | Euro | 2.36 | -12.21 | -5.60 |
| A-Acc | US Dollar | 4.67 | -9.48 | -4.78 |
| A (EUR Hgd)-Acc | Euro | 2.39 | -12.19 | -5.64 |
| C-Acc | US Dollar | 4.98 | -9.23 | -4.50 |
| C (GBP Hgd)-Acc | Pound Sterling | 4.35 | -10.73 | -4.60 |
| E (EUR)-Acc | Euro | 2.22 | -4.67 | 2.66 |
| E (EUR Hgd)-Acc | Euro | 2.12 | -12.40 | -5.82 |
| R-Acc | US Dollar | 3.93 | -10.11 | -5.45 |
| R (EUR Hgd)-Acc | Euro | 1.66 | -12.83 | -6.26 |
| S (EUR Hgd)-AD | Euro | 2.92 | -11.71 | -5.08 |
| Z-Acc | US Dollar | 5.14 | -9.07 | -4.35 |
| Z (GBP Hgd)-Acc | Pound Sterling | 4.13 | -10.62 | -4.43 |
| Invesco Asia Asset Allocation Fund (USD) | | | | |
| A (EUR)-AD | Euro | -1.54 | -11.94 | -8.27 |
| A (EUR Hgd)-AD | Euro | -1.65 | -19.38 | -16.07 |
| A-MD | US Dollar | 0.47 | -16.45 | -15.18 |
| A-Fix-MD | US Dollar | 0.51 | -16.51 | -15.13 |
| A (HKD)-MD | Hong Kong Dollar | 0.24 | -16.16 | -14.50 |
| A (RMB Hgd)-MD | Offshore Chinese Yuan | -2.32 | -17.41 | -13.21 |
| A-MD1 | US Dollar | 0.47 | -16.53 | -15.17 |
| A (AUD Hgd)-MD1 | Australian Dollar | -1.38 | -18.23 | -15.71 |
| A (CAD Hgd)-MD1 | Canadian Dollar | -0.17 | -17.29 | -15.59 |
| A (HKD)-MD1 | Hong Kong Dollar | 0.25 | -16.18 | -14.50 |

Additional information for investors in Switzerland relating to TER and performance (continued)

| Sub-funds | Base Currency | 01.03.2023- 29.02.2024 | 01.03.2022- 28.02.2023 | 01.03.2021- 28.02.2022 |
|---|-----------------------|---------------------------|---------------------------|---------------------------|
| Invesco Asia Asset Allocation Fund (USD) (continued) | | | | |
| A (NZD Hgd)-MD1 | New Zealand Dollar | 0.00 | -17.50 | -15.29 |
| A-QD | US Dollar | 0.46 | -16.50 | -15.12 |
| A (HKD)-QD | Hong Kong Dollar | 0.24 | -16.18 | -14.49 |
| A-Acc | US Dollar | 0.58 | -16.56 | -15.14 |
| A (CZK Hgd)-Acc | Czech Koruna | 1.36 | 0.00 | 0.00 |
| A (EUR Hgd)-Acc | Euro | -1.67 | -19.40 | -16.08 |
| C-Acc | US Dollar | 1.05 | -16.07 | -14.66 |
| C-MD | US Dollar | 1.13 | -16.06 | -14.69 |
| C (EUR Hgd)-Acc | Euro | -1.13 | -18.96 | -15.57 |
| E (EUR)-Acc | Euro | -2.06 | -12.36 | -8.73 |
| I-MD1 | US Dollar | 2.31 | 0.00 | 0.00 |
| I (HKD)-MD1 | Hong Kong Dollar | 1.90 | 0.00 | 0.00 |
| I (RMB Hgd)-MD1 | Offshore Chinese Yuan | -0.57 | 0.00 | 0.00 |
| R-Acc | US Dollar | -0.22 | -17.16 | -15.70 |
| S-Acc | US Dollar | 1.51 | -15.78 | -14.29 |
| S (EUR Hgd)-Acc | Euro | -0.67 | -18.76 | 0.00 |
| Z-Acc | US Dollar | 1.31 | -15.96 | -14.51 |
| Z (EUR Hgd)-Acc | Euro | -0.97 | -18.84 | -15.43 |
| Invesco Global Income Fund (EUR) | | | | |
| A-Gross-AD | Euro | 8.16 | -2.48 | 4.50 |
| A (CZK Hgd)-Gross-AD | Czech Koruna | 11.45 | 2.47 | 5.92 |
| A-MD1 | Euro | 0.00 | 0.00 | 0.00 |
| A (AUD Hgd)-MD1 | Australian Dollar | 8.49 | -1.44 | 4.98 |
| A (GBP Hgd)-MD1 | Pound Sterling | 0.00 | 0.00 | 0.00 |
| A (HKD Hgd)-MD1 | Hong Kong Dollar | 0.00 | 0.00 | 0.00 |
| A (RMB Hgd)-MD1 | Offshore Chinese Yuan | 0.00 | 0.00 | 0.00 |
| A (SGD Hgd)-MD1 | Singapore Dollar | 8.29 | -0.37 | 5.30 |
| A (USD Hgd)-MD1 | US Dollar | 10.43 | 0.73 | 5.21 |
| A-Gross-QD | Euro | 8.16 | -2.48 | 4.49 |
| A (USD Hgd)-Gross-QD | US Dollar | 10.39 | 0.73 | 5.26 |
| A-Acc | Euro | 8.16 | -2.49 | 4.49 |
| A (AUD Hgd)-Acc | Australian Dollar | 8.51 | -1.45 | 4.97 |
| A (CHF Hgd)-Acc | Swiss Franc | 5.72 | -2.87 | 4.24 |
| A (CZK Hgd)-Acc | Czech Koruna | 11.45 | 2.54 | 5.89 |
| A (SGD Hgd)-Acc | Singapore Dollar | 8.30 | -0.37 | 5.30 |
| A (USD)-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| A (USD Hgd)-Acc | US Dollar | 10.40 | 0.72 | 5.25 |
| C-Acc | Euro | 8.76 | -1.95 | 5.07 |
| C (USD Hgd)-QD | US Dollar | 10.99 | 1.29 | 5.84 |
| C (USD)-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| C (USD Hgd)-Acc | US Dollar | 11.01 | 1.27 | 5.79 |
| E-Gross-QD | Euro | 7.62 | -2.96 | 3.97 |
| E-Acc | Euro | 7.62 | -2.96 | 3.96 |
| I-Gross-QD | Euro | 9.92 | -0.92 | 6.17 |
| R-Gross-QD | Euro | 7.40 | -3.17 | 3.76 |
| R-Acc | Euro | 7.40 | -3.16 | 3.75 |
| R (USD Hgd)-Acc | US Dollar | 9.62 | 0.06 | 4.51 |
| S-Gross-QD | Euro | 9.21 | -1.57 | 5.47 |
| S-Acc | Euro | 9.16 | -1.59 | 5.47 |
| Z (AUD Hgd)-MD1 | Australian Dollar | 9.32 | -0.72 | 5.74 |
| Z (SGD Hgd)-MD1 | Singapore Dollar | 9.21 | 0.35 | 6.07 |
| Z (USD Hgd)-MD1 | US Dollar | 11.20 | 1.46 | 6.00 |
| Z-Acc | Euro | 8.96 | -1.77 | 5.26 |
| Z-Gross-AD | Euro | 8.95 | -1.77 | 5.27 |
| Z (AUD Hgd)-Acc | Australian Dollar | 9.32 | -0.72 | 5.73 |
| Z (CHF Hgd)-Acc | Swiss Franc | 6.52 | -2.15 | 5.02 |
| Z (SGD Hgd)-Acc | Singapore Dollar | 9.20 | 0.36 | 6.07 |
| Z (USD Hgd)-Acc | US Dollar | 11.26 | 1.46 | 6.04 |
| Invesco Pan European High Income Fund (EUR)^ | | | | |
| A-AD | Euro | 6.06 | -2.78 | 0.49 |
| A-MD1 | Euro | 6.12 | -2.77 | 0.54 |
| A (AUD Hgd)-MD1 | Australian Dollar | 6.58 | -1.76 | 0.97 |
| A (CAD Hgd)-MD1 | Canadian Dollar | 7.42 | -0.40 | 1.07 |
| A (HKD Hgd)-MD1 | Hong Kong Dollar | 7.07 | -0.77 | 1.08 |
| A (NZD Hgd)-MD1 | New Zealand Dollar | 7.91 | -1.04 | 1.43 |
| A (USD Hgd)-MD1 | US Dollar | 8.26 | 0.11 | 1.18 |
| A-QD | Euro | 6.09 | -2.79 | 0.52 |
| A-Gross-QD | Euro | 6.02 | -2.68 | 0.50 |
| A-Acc | Euro | 6.09 | -2.75 | 0.47 |
| A (CHF Hgd)-Acc | Swiss Franc | 3.78 | -3.24 | 0.25 |
| A (CZK Hgd)-Acc | Czech Koruna | 9.31 | 2.38 | 1.87 |
| A (USD Hgd)-Acc | US Dollar | 8.20 | 0.07 | 1.24 |
| B-Acc | Euro | 5.19 | -3.62 | -0.43 |
| C (CHF Hgd)-Gross-AD | Swiss Franc | 4.34 | -2.74 | 0.77 |
| C-Acc | Euro | 6.68 | -2.20 | 1.03 |
| C-Gross-QD | Euro | 6.64 | -2.18 | 1.00 |
| C (CHF Hgd)-Acc | Swiss Franc | 4.31 | -2.69 | 0.76 |
| C (USD Hgd)-Acc | US Dollar | 8.73 | 0.66 | 1.79 |
| E-Acc | Euro | 5.55 | -3.26 | 0.00 |
| I-MD | Euro | 7.80 | 0.00 | 0.00 |
| I-Acc | Euro | 7.87 | 0.00 | 0.00 |
| R-Acc | Euro | 5.34 | -3.42 | -0.25 |

Additional information for investors in Switzerland relating to TER and performance (continued)

| Sub-funds | Base Currency | 01.03.2023- 29.02.2024 | 01.03.2022- 28.02.2023 | 01.03.2021- 28.02.2022 |
|---|-------------------|---------------------------|---------------------------|---------------------------|
| Invesco Pan European High Income Fund (EUR)^ (continued) | | | | |
| R (USD Hgd)-Acc | US Dollar | 7.38 | -0.61 | 0.44 |
| S-Acc | Euro | 7.04 | -1.89 | 1.46 |
| Z-AD | Euro | 6.86 | -2.03 | 1.19 |
| Z (GBP Hgd)-AD | Pound Sterling | 8.17 | -0.67 | 1.75 |
| Z-QD | Euro | 6.91 | -2.12 | 1.27 |
| Z-Acc | Euro | 6.88 | -2.04 | 1.17 |
| Z (USD Hgd)-Acc | US Dollar | 8.93 | 0.80 | 1.92 |
| Invesco Sustainable Allocation Fund (EUR) | | | | |
| A-AD | Euro | 11.66 | -3.13 | 7.90 |
| A-MD1 | Euro | 11.75 | -3.11 | 0.00 |
| A (HKD Hgd)-MD1 | Hong Kong Dollar | 12.85 | -1.14 | 0.00 |
| A (USD Hgd)-MD1 | US Dollar | 14.08 | -0.35 | 0.00 |
| A-Acc | Euro | 11.66 | -3.13 | 7.90 |
| A (USD Hgd)-Acc | US Dollar | 14.11 | -0.35 | 0.00 |
| C-Acc | Euro | 12.18 | -2.75 | 8.37 |
| C (USD Hgd)-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| E-Acc | Euro | 11.33 | -3.41 | 7.51 |
| R-Acc | Euro | 10.93 | -3.79 | 7.32 |
| R (USD Hgd)-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| S-Acc | Euro | 12.29 | -2.56 | 0.00 |
| Z-Acc | Euro | 12.22 | -2.65 | 8.51 |
| Z (USD Hgd)-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| Invesco Sustainable Global Income Fund (EUR)^ | | | | |
| A-AD | Euro | 11.82 | 0.00 | 0.00 |
| A (USD)-AD | US Dollar | 14.16 | 0.00 | 0.00 |
| A-Gross-QD | Euro | 11.81 | 0.00 | 0.00 |
| A-Acc | Euro | 11.81 | 0.00 | 0.00 |
| A (CHF Hgd)-Acc | Swiss Franc | 0.00 | 0.00 | 0.00 |
| A (CZK Hgd)-Acc | Czech Koruna | 15.27 | 0.00 | 0.00 |
| A (GBP Hgd)-Acc | Pound Sterling | 0.00 | 0.00 | 0.00 |
| A (SEK Hgd)-Acc | Swedish Krona | 0.00 | 0.00 | 0.00 |
| A (USD)-Acc | US Dollar | 14.18 | 0.00 | 0.00 |
| A (USD Hgd)-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| C-Acc | Euro | 0.00 | 0.00 | 0.00 |
| C (CHF Hgd)-Acc | Swiss Franc | 0.00 | 0.00 | 0.00 |
| C (GBP Hgd)-Acc | Pound Sterling | 0.00 | 0.00 | 0.00 |
| C (USD Hgd)-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| E-Acc | Euro | 0.00 | 0.00 | 0.00 |
| I (CAD Hgd)-AD | Canadian Dollar | 0.00 | 0.00 | 0.00 |
| R-Acc | Euro | 0.00 | 0.00 | 0.00 |
| R (USD Hgd)-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| S-Acc | Euro | 12.83 | 0.00 | 0.00 |
| S (USD Hgd)-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| Z-AD | Euro | 0.00 | 0.00 | 0.00 |
| Z-Acc | Euro | 12.64 | 0.00 | 0.00 |
| Z-Gross-AD | Euro | 12.65 | 0.00 | 0.00 |
| Z (CHF Hgd)-Acc | Swiss Franc | 0.00 | 0.00 | 0.00 |
| Z (GBP Hgd)-Acc | Pound Sterling | 0.00 | 0.00 | 0.00 |
| Z (USD)-Acc | US Dollar | 15.05 | 0.00 | 0.00 |
| Z (USD Hgd)-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| Invesco Balanced-Risk Allocation Fund (EUR) | | | | |
| A-AD | Euro | 3.70 | -14.37 | 2.88 |
| A-Acc | Euro | 3.70 | -14.34 | 2.83 |
| A (CHF Hgd)-Acc | Swiss Franc | 1.45 | -15.05 | 2.53 |
| A (GBP Hgd)-Acc | Pound Sterling | 4.93 | -13.52 | 3.58 |
| A (SEK Hgd)-Acc | Swedish Krona | 3.43 | -14.42 | 2.88 |
| A (USD Hgd)-Acc | US Dollar | 5.87 | -11.70 | 3.64 |
| C-Acc | Euro | 4.30 | -13.82 | 3.49 |
| C (CHF Hgd)-Acc | Swiss Franc | 2.06 | -14.55 | 3.11 |
| C (GBP Hgd)-Acc | Pound Sterling | 5.60 | -12.97 | 4.10 |
| C (JPY Hgd)-Acc | Japanese Yen | 0.40 | -14.28 | 4.04 |
| C (USD Hgd)-Acc | US Dollar | 6.51 | -11.21 | 4.28 |
| E-Acc | Euro | 3.11 | -14.71 | 2.32 |
| I (AUD Hgd)-AD | Australian Dollar | 5.86 | 0.00 | 0.00 |
| I-Acc | Euro | 5.48 | 0.00 | 0.00 |
| P11-Acc | Euro | 4.82 | -13.32 | 3.93 |
| P11 (CHF Hgd)-Acc | Swiss Franc | 2.81 | -14.08 | 3.67 |
| P11 (GBP Hgd)-Acc | Pound Sterling | 6.26 | -12.41 | 4.70 |
| P11 (JPY Hgd)-Acc | Japanese Yen | 0.81 | -13.80 | 4.56 |
| P11 (USD Hgd)-Acc | US Dollar | 7.06 | -10.74 | 4.88 |
| R-Acc | Euro | 2.94 | -14.92 | 2.14 |
| R (USD Hgd)-Acc | US Dollar | 5.16 | -12.38 | 2.94 |
| S-Acc | Euro | 4.66 | -13.58 | 3.80 |
| S (USD Hgd)-Acc | US Dollar | 6.94 | -10.86 | 4.54 |
| Z-AD | Euro | 4.46 | -13.68 | 3.56 |
| Z-Acc | Euro | 4.40 | -13.66 | 3.57 |
| Z (CHF Hgd)-Acc | Swiss Franc | 2.23 | -14.38 | 3.26 |
| Z (GBP Hgd)-Acc | Pound Sterling | 5.72 | -12.85 | 4.31 |
| Z (HKD Hgd)-Acc | Hong Kong Dollar | 5.68 | -11.83 | 4.32 |
| Z (SGD Hgd)-Acc | Singapore Dollar | 4.69 | -12.00 | 4.39 |
| Z (USD Hgd)-Acc | US Dollar | 6.68 | -10.75 | 4.43 |

Additional information for investors in Switzerland relating to TER and performance (continued)

| Sub-funds | Base Currency | 01.03.2023- 29.02.2024 | 01.03.2022- 28.02.2023 | 01.03.2021- 28.02.2022 |
|--|------------------|---------------------------|---------------------------|---------------------------|
| Invesco Balanced-Risk Allocation 12% Fund (EUR)² | | | | |
| A-AD | Euro | -1.74 | -9.54 | -6.78 |
| A (GBP Hgd)-Acc | Pound Sterling | 0.00 | 0.00 | 0.00 |
| A-Acc | Euro | -1.67 | -9.57 | -6.78 |
| A (CHF Hgd)-Acc | Swiss Franc | -3.78 | -10.10 | -7.08 |
| A (USD Hgd)-Acc | US Dollar | 0.26 | -7.68 | -6.03 |
| C-Acc | Euro | -1.12 | -9.04 | -6.16 |
| C (GBP Hgd)-Acc | Pound Sterling | 0.33 | -7.78 | -5.53 |
| C (USD Hgd)-Acc | US Dollar | 0.97 | -7.09 | -5.59 |
| E-Acc | Euro | -2.25 | -10.01 | -7.22 |
| PI1 -Acc | Euro | 0.00 | 0.00 | 0.00 |
| PI1 (CHF Hgd)-Acc | Swiss Franc | 0.00 | 0.00 | 0.00 |
| PI1 (GBP Hgd)-Acc | Pound Sterling | 0.00 | 0.00 | 0.00 |
| PI1 (JPY Hgd)-Acc | Japanese Yen | 0.00 | 0.00 | 0.00 |
| PI1 (USD Hgd)-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| R-Acc | Euro | -2.38 | -10.29 | -7.38 |
| S-Acc | Euro | -0.69 | -8.73 | -5.93 |
| Z-Acc | Euro | -0.84 | -8.97 | -6.04 |
| Z (CHF Hgd)-Acc | Swiss Franc | -2.87 | -9.53 | -6.29 |
| Z (GBP Hgd)-Acc | Pound Sterling | 0.64 | -7.60 | -5.42 |
| Z (HKD Hgd)-Acc | Hong Kong Dollar | 0.00 | 0.00 | 0.00 |
| Z (SGD Hgd)-Acc | Singapore Dollar | 0.00 | 0.00 | 0.00 |
| Z (USD Hgd)-Acc | US Dollar | 0.00 | 0.00 | 0.00 |
| Invesco Balanced-Risk Select Fund (EUR) | | | | |
| A-AD | Euro | 5.06 | -15.62 | 2.31 |
| A-Acc | Euro | 5.16 | -15.63 | 2.22 |
| A (CZK Hgd)-Acc | Czech Koruna | 8.34 | 0.00 | 0.00 |
| A (USD Hgd)-Acc | US Dollar | 7.36 | -13.01 | 3.11 |
| C-Acc | Euro | 5.62 | -15.09 | 2.85 |
| E-Acc | Euro | 4.65 | -16.03 | 1.73 |
| R-Acc | Euro | 4.46 | -16.21 | 1.46 |
| Z-Acc | Euro | 5.94 | -15.05 | 2.99 |
| Invesco Global Targeted Returns Fund (EUR)[^] | | | | |
| A-AD | Euro | 4.17 | 3.91 | -5.64 |
| A-Acc | Euro | 4.18 | 3.91 | -5.64 |
| A (CHF Hgd)-Acc | Swiss Franc | 1.81 | 3.20 | -5.97 |
| A (GBP Hgd)-Acc | Pound Sterling | 5.56 | 5.44 | -5.00 |
| A (SEK Hgd)-Acc | Swedish Krona | 4.12 | 4.25 | -5.50 |
| A (USD Hgd)-Acc | US Dollar | 6.17 | 6.38 | -4.94 |
| B-Acc | Euro | 3.19 | 2.95 | -6.51 |
| C-Acc | Euro | 4.64 | 4.43 | -5.17 |
| C (CHF Hgd)-Acc | Swiss Franc | 2.41 | 3.71 | -5.50 |
| C (GBP Hgd)-Acc | Pound Sterling | 6.12 | 6.01 | -4.51 |
| C (USD Hgd)-Acc | US Dollar | 6.62 | 6.92 | -4.49 |
| E-Acc | Euro | 3.54 | 3.29 | -6.21 |
| I (CAD Hgd)-AD | Canadian Dollar | 7.13 | 7.92 | -3.42 |
| R-Acc | Euro | 3.44 | 3.18 | -6.30 |
| R (USD Hgd)-Acc | US Dollar | 5.38 | 5.50 | -5.62 |
| S-Acc | Euro | 4.96 | 4.73 | -4.89 |
| S (USD Hgd)-Acc | US Dollar | 6.90 | 7.21 | -4.21 |
| Z-AD | Euro | 4.91 | 4.64 | -4.97 |
| Z-Acc | Euro | 4.91 | 4.65 | -4.97 |
| Z (CHF Hgd)-Acc | Swiss Franc | 2.57 | 3.92 | -5.16 |
| Z (GBP Hgd)-Acc | Pound Sterling | 6.31 | 6.20 | -4.31 |
| Z (USD Hgd)-Acc | US Dollar | 6.86 | 7.09 | -4.28 |

² Invesco Global Targeted Returns Select Fund was put into liquidation on 30 October 2023.

² Invesco Global Targeted Returns Plus Fund was put into liquidation on 6 April 2022.

² Invesco Fixed Maturity Global Debt 2024 Fund was put into liquidation on 30 June 2023.

³ Effective 8 August 2023, Invesco Macro Allocation Strategy Fund repositioned and was renamed to Invesco Balanced-Risk Allocation 12% Fund.

³ Effective 18 March 2022, Invesco Global Conservative Fund merged into Invesco Sustainable Allocation Fund.

[^] Sub-Fund which swung the price of the NAV at 29 February 2024. Reconciliation between un-swung NAV and published NAV is disclosed in note 18 to the financial statements.

[†] Sub-fund which swung the price on the NAV at 28 February 2023.

^Δ Sub-fund which swung the price on the NAV at 28 February 2022.

For all swing sub-funds above denoted by [^], [†] and ^Δ, the total NAV in sub-fund currency will not be the same as the NAV per the Statement of Net Assets due to the swing at the year end date.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Developed Small and Mid-Cap Equity Fund

Legal entity identifier: 5493005G86T8HM0JIS86

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes **No**

| | |
|---|---|
| <p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: _____%</p> | <p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p> |
|---|---|



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Developed Small and Mid-Cap Equity Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|---|-----------|--|
| Greenhouse gas emissions | 1.GHG Emissions | 3,050.23 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 1,195.57 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 71,281.85 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 75,527.65 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 866.48 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,382.84 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 2.88 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 79.14 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 16.67 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.08 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 5.10 | |
| | Manufacturing | 0.72 | |
| | Mining & Quarrying | 1.61 | |
| | Real Estate Activities | 0.01 | |
| Transportation & Storage | 1.10 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.22 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.05 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 0.51 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.17 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee |

| | | | companies per million EUR invested (Tonnes) |
|------------------------------------|--|-------|--|
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.69 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 62.74 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 16.56 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 33.27 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|---------------|
| GVS IM COM | Industrials | 1.89% | Italy |
| FUGRO NV | Industrials | 1.85% | Netherlands |
| COFACE SA | Financials | 1.69% | France |
| REPLY SPA | Information Technology | 1.56% | Italy |
| WFRD US COM | Energy | 1.48% | United States |
| TKH GROUP NV | Industrials | 1.39% | Netherlands |
| Piovan SpA | Industrials | 1.38% | Italy |
| CAE INC | Industrials | 1.36% | Canada |
| TECHNIP ENERGIES | Energy | 1.29% | France |
| SOITEC | Information Technology | 1.15% | France |
| BG AV COM | Financials | 1.14% | Australia |
| VUSIONGROUP | Information Technology | 1.12% | France |
| SCOUT24 SE | Communication Services | 1.10% | Germany |
| INPOST SA | Industrials | 1.03% | Poland |
| SUMMIT MATERIA-A | Materials | 1.02% | United States |



Asset allocation
describes the share of
investments in specific
assets.

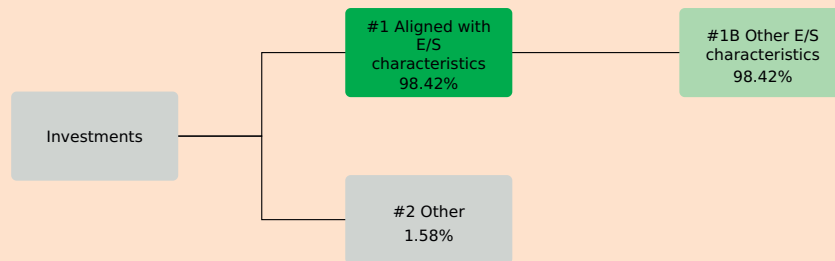
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

98.42% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

1.58% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management and investment purposes, cash that was held for ancillary liquidity purposes, or investments in other funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period.

| Sector (GICS) | Weight % |
|---------------------------|---------------|
| Financials | 15.28 |
| Communication Services | 4.29 |
| Consumer Discretionary | 11.12 |
| Information Technology | 13.83 |
| Industrials | 30.97 |
| Consumer Staples | 3.06 |
| Energy | 4.63 |
| Real Estate | 1.91 |
| Health Care | 7.07 |
| Materials | 4.39 |
| Utilities | 1.60 |
| Unclassified | 0.27 |
| Cash & Others/Derivatives | 1.58 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 4.63 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 4.63 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?**

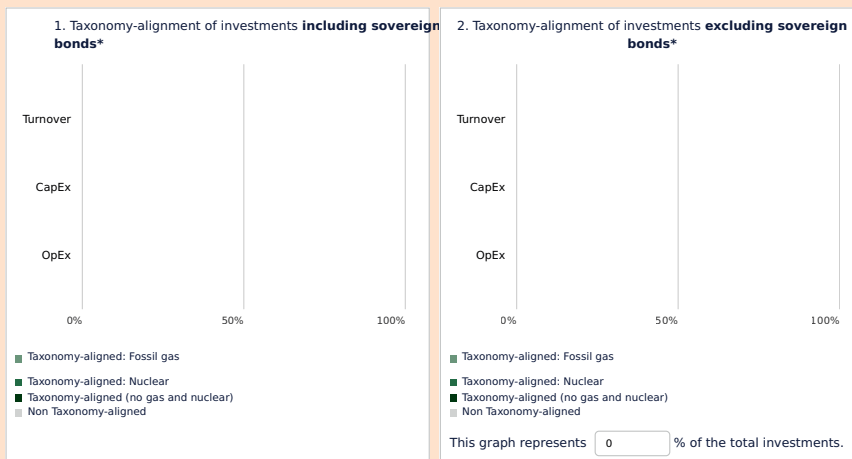
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

1.58% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section “How did the sustainability indicators perform” above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

The Fund was not compared to a reference benchmark.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Emerging Markets Equity Fund

Legal entity identifier: 549300V2UKPIKMJX4L71

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Emerging Markets Equity Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|--|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: >=5% of revenue, Thermal Coal Power Generation: >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if >= 5% of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production >=5% revenue, Tobacco-related products and services >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|------------------------------------|--|-----------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 16,723.16 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 3,026.26 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 48,018.54 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 67,767.95 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 694.32 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,058.64 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 85.39 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 6.66 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.01 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.04 | |
| | Manufacturing | 1.31 | |
| | Mining & Quarrying | 1.14 | |
| | Real Estate Activities | 0.00 | |
| | Transportation & Storage | 12.37 | |
| | Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | |
| | Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.24 | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 9.32 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.01 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 1.15 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of processes and | 61.50 | Share of investments in investee companies |

| | | | |
|--|---|-------|--|
| | compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | | without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 23.63 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 20.07 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|-------------|
| TSMC | Information Technology | 8.28% | Taiwan |
| SAMSUNG ELECTRON | Information Technology | 6.19% | South Korea |
| SAMSUNG FIRE & M | Financials | 3.87% | South Korea |
| KASIKORNBANK-FOR | Financials | 3.65% | Thailand |
| BABA-SW | Consumer Discretionary | 3.09% | China |
| TENCENT | Communication Services | 2.84% | China |
| NETEASE INC | Communication Services | 2.77% | China |
| HDFC BANK LTD | Financials | 2.63% | India |
| JARDINE MATHESON | Industrials | 2.16% | Hong Kong |
| TINGYI | Consumer Staples | 2.10% | China |
| JD-SW | Consumer Discretionary | 2.03% | China |
| ASTRA INTERNATIO | Industrials | 1.91% | Indonesia |
| FOMENTO ECON-ADR | Consumer Staples | 1.78% | Mexico |
| TELEF BRASIL | Communication Services | 1.73% | Brazil |
| SHRIRAM FINANCE | Financials | 1.73% | India |



What was the proportion of sustainability-related investments?

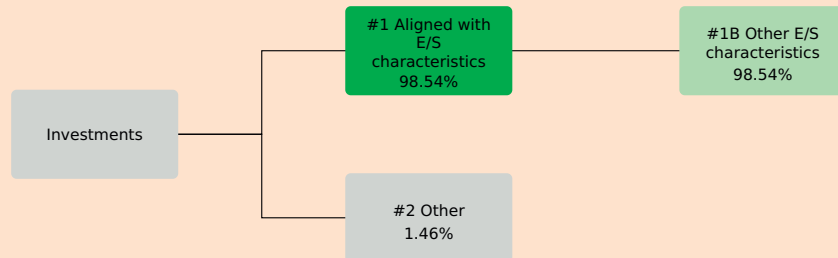
Asset allocation describes the share of investments in specific assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

98.54% of the Fund's NAV was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

1.46% of the Fund's NAV was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investment in funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period.

| Sector (GICS) | Weight % |
|---------------------------|---------------|
| Financials | 23.37 |
| Communication Services | 11.58 |
| Consumer Discretionary | 15.49 |
| Information Technology | 18.47 |
| Industrials | 8.67 |
| Consumer Staples | 8.22 |
| Energy | 2.55 |
| Real Estate | 1.02 |
| Health Care | 2.41 |
| Materials | 5.07 |
| Utilities | 1.64 |
| Unclassified | 0.05 |
| Cash & Others/Derivatives | 1.46 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector.

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 2.55 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 2.55 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?**

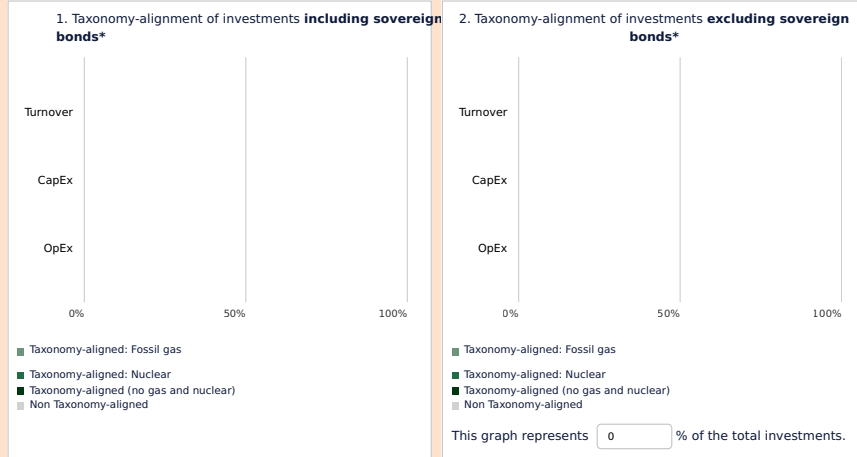
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

1.46% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Emerging Markets Select Equity Fund

Legal entity identifier: 5493007OZSVCJUSW4I45

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Emerging Markets Select Equity Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 8th of August 2023. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|--|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: >=5% of revenue, Thermal Coal Power Generation: >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if >= 5% of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production >=5% revenue, Tobacco-related products and services >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric | |
|---|---|----------|--|--|
| Greenhouse gas emissions | 1. GHG Emissions | 137.07 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 256.40 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 3,322.30 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 3,715.77 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) | |
| | 2. Carbon footprint | 240.93 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) | |
| | 3. GHG Intensity of investee companies | 524.66 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) | |
| | 4. Exposure to companies active in the fossil fuel sector | | % of the fund exposed to any fossil fuels revenue | |
| | 5. Share of non-renewable energy consumption | 84.34 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) | |
| | 5. Share of non-renewable energy production | 11.22 | | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector | |
| | Agriculture, Forestry & Fishing | 0.00 | | |
| | Construction | 0.00 | | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.00 | | |
| | Manufacturing | 0.28 | | |
| | Mining & Quarrying | 0.52 | | |
| | Real Estate Activities | 0.00 | | |
| | Transportation & Storage | 0.06 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.07 | | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | | | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.00 | | Adjusted weighted average per issuer in the |

| | | | |
|------------------------------------|--|-------|--|
| | | | fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.23 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 75.17 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 32.76 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 20.06 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 8th of August 2023. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|--|------------------------|----------|-------------|
| SAMSUNG ELE-PREF | Information Technology | 5.33% | South Korea |
| ICICI BANK LTD | Financials | 4.97% | India |
| BANK RAKYAT INDO | Financials | 4.92% | Indonesia |
| TENCENT | Communication Services | 4.64% | China |
| HOUSING DEV FIN | Financials | 4.39% | India |
| TAIWAN SEMIC-ADR | Information Technology | 4.39% | Taiwan |
| INPOST SA | Industrials | 4.34% | Poland |
| Gree Electric Appliances Inc of Zhuhai | Consumer Discretionary | 3.58% | China |
| TSMC | Information Technology | 3.54% | Taiwan |
| YUM CHINA HO | Consumer Discretionary | 3.53% | China |
| MERCADOLIBRE INC | Consumer Discretionary | 3.45% | Uruguay |
| ARCOS DORADOS-A | Consumer Discretionary | 2.86% | Uruguay |
| Zomato Ltd | Consumer Discretionary | 2.70% | India |



Asset allocation
describes the share of
investments in specific
assets.

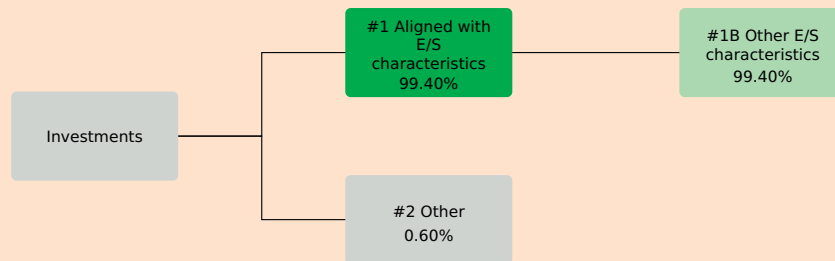
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

99.40% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0.60% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in other funds that were not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

The below table shows the GICS sector breakdown - the data is representative of the reference period.

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 21.97 |
| Communication Services | 7.20 |
| Consumer Discretionary | 31.31 |
| Information Technology | 13.26 |
| Industrials | 10.42 |
| Consumer Staples | 10.10 |
| Energy | 0.00 |
| Real Estate | 1.77 |
| Health Care | 2.22 |
| Materials | 1.12 |
| Utilities | 0.00 |
| Cash | 0.60 |
| Unclassified | 0.03 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.00 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

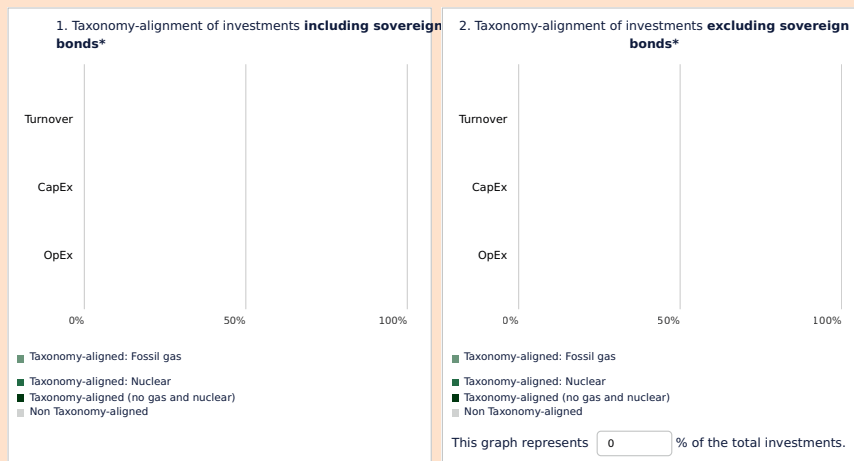
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not Applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

0.60% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Global Equity Income Fund

Legal entity identifier: 549300JSUPG41J2TBK47

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Global Equity Income Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric | |
|---|---|------------|--|--|
| Greenhouse gas emissions | 1. GHG Emissions | 11,816.34 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 3,264.46 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 119,925.25 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 135,006.04 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) | |
| | 2. Carbon footprint | 271.56 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) | |
| | 3. GHG Intensity of investee companies | 1,001.58 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) | |
| | 4. Exposure to companies active in the fossil fuel sector | 1.44 | % of the fund exposed to any fossil fuels revenue | |
| | 5. Share of non-renewable energy consumption | 74.93 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) | |
| | 5. Share of non-renewable energy production | 28.69 | | |
| | 6. Energy consumption intensity per high impact climate sector | | | |
| | Agriculture, Forestry & Fishing | 0.00 | | |
| | Construction | 0.00 | | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.00 | | |
| | Manufacturing | 0.60 | | |
| | Mining & Quarrying | 0.90 | | |
| | Real Estate Activities | 0.32 | | |
| Transportation & Storage | 1.83 | | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.12 | | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 0.00 | | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.01 | | Adjusted weighted average per issuer in the fund's emissions to water generated by investee |

| | | | companies per million EUR invested (Tonnes) |
|------------------------------------|--|-------|--|
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.32 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 43.90 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 19.58 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 36.49 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|----------------|
| 3I GROUP PLC | Financials | 5.80% | United Kingdom |
| MICROSOFT CORP | Information Technology | 4.25% | United States |
| VERALLIA | Materials | 4.22% | France |
| BROADCOM INC | Information Technology | 4.18% | United States |
| AMERICAN TOWER C | Real Estate | 4.07% | United States |
| UNITEDHEALTH GRP | Health Care | 3.94% | United States |
| UNION PAC CORP | Industrials | 3.83% | United States |
| AIA | Financials | 3.62% | Hong Kong |
| PROGRESSIVE CORP | Financials | 2.97% | United States |
| AKER BP ASA | Energy | 2.85% | Norway |
| ZURICH INSURANCE | Financials | 2.75% | Switzerland |
| ROYAL UNIBREW | Consumer Staples | 2.74% | Denmark |
| STANDARD CHARTER | Financials | 2.71% | United Kingdom |
| RECKITT BENCKISE | Consumer Staples | 2.70% | United Kingdom |



Asset allocation
describes the share of
investments in specific
assets.

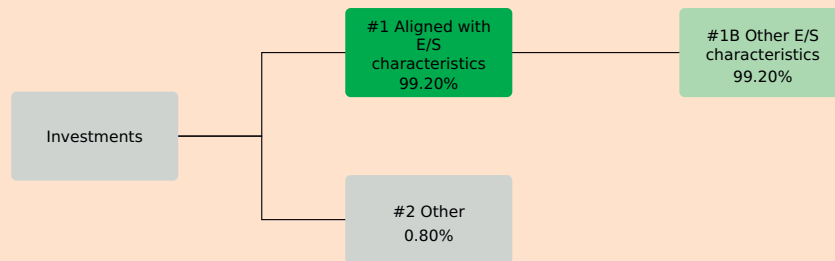
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

99.20% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0.80% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in other funds not subject to the same restrictions



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period.

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 23.94 |
| Communication Services | 5.17 |
| Consumer Discretionary | 4.67 |
| Information Technology | 16.35 |
| Industrials | 17.00 |
| Consumer Staples | 10.19 |
| Energy | 2.85 |
| Real Estate | 5.48 |
| Health Care | 7.79 |
| Materials | 5.76 |
| Utilities | 0.00 |
| Cash | 0.80 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 2.85 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 2.85 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?**

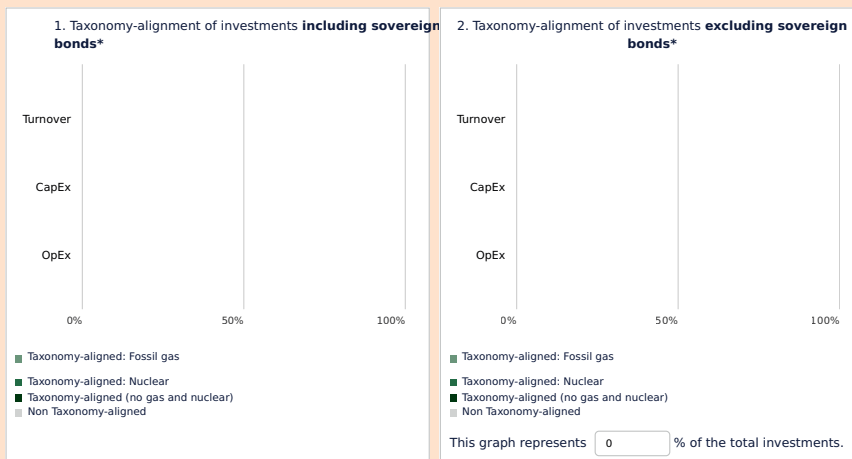
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

0.80% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Global Equity Income Advantage Fund

Legal entity identifier: 549300SBK31KZNEE5D69

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective**: _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Global Equity Income Advantage Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (for example by exclusion of companies involved in fossil fuel, thermal coal, oil and gas production and generation). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding controversial activities issuers involved in (but not limited to) manufacturing or sale of conventional weapons or production and distribution of tobacco.

Social features were considered by excluding companies with controversial business behaviours.

Finally, the Fund included only issuers that score in the top 85% based on region and sector based on the MSCI ESG score.

The environmental and social characteristics of the Fund were achieved by applying the exclusion criteria and best-in-class approach described above.

How did the sustainability indicators perform?

The Fund used a variety of indicator to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 18th of January 2024 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|--|--|
| Coal, excluded if - Revenue derived from thermal coal extraction >=5% - Revenue derived from thermal coal power generation >=5% - thermal coal power generation capacity as a % of total production capacity >=5% | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Oil & Gas, excluded if: - Revenue derived from oil and gas production >=5% - Revenue derived from oil and gas supporting products and services >=5% - Revenue derived from oil and gas generation >=5% | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if >= 0% of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Military Contracting, excluded if Military contracting weapons- related product and services >=5% Military contracting - non weapon related products and services >=5% Controversial weapons 0% | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Revenue from products related to products and services >=5% Revenue from products retail >=5% Revenue from production >=5% | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in the field of labour relations | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in the field of social supply chain | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in the field of forced child labour | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in the field of endangering biodiversity | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in the field of preventing and managing of accidental pollution or soil pollution | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in the field of community involvement (including e.g. impact of operations on the local economy, responsible tax strategy, transfer of technology and skills) | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in Labour Rights including the supply chain, forced or child labour and discrimination | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Corruption related controversies | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| A best-in-class approach is also implemented and measured based on a holistic ESG score selecting the companies in the top 85% based on the MSCI ESG scoring from both a region and sector perspective | 22.6% of the universe was excluded after application of this criteria. |

● **...and compared to previous periods?**

Not applicable.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Not applicable.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|-----------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 1,587.56 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 407.28 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 16,746.92 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 18,741.75 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 392.41 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 955.32 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 65.76 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 13.17 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 1.06 | |
| | Construction | 0.09 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.12 | |
| | Manufacturing | 0.40 | |
| | Mining & Quarrying | 3.70 | |
| | Real Estate Activities | 0.38 | |
| Transportation & Storage | 1.49 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.70 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.07 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 1.65 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.00 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 2.48 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |

| | | |
|---|-------|---|
| 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 53.48 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| 12. Unadjusted gender pay gap | 17.57 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| 13. Board gender diversity | 29.23 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 18th of January 2024 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|---------------|
| MICROSOFT CORP | Information Technology | 3.63% | United States |
| APPLE INC | Information Technology | 2.84% | United States |
| NVIDIA CORP | Information Technology | 2.58% | United States |
| ALPHABET INC-A | Communication Services | 1.96% | United States |
| AMAZON.COM INC | Consumer Discretionary | 1.49% | United States |
| JPMORGAN CHASE | Financials | 1.21% | United States |
| BROADCOM INC | Information Technology | 1.00% | United States |
| SALESFORCE INC | Information Technology | 0.65% | United States |
| BKNG US COM | Consumer Discretionary | 0.64% | United States |
| TAIWAN SEMIC-ADR | Information Technology | 0.60% | Taiwan |
| UNITEDHEALTH GRP | Health Care | 0.60% | United States |
| CITIGROUP INC | Financials | 0.59% | United States |
| VISA INC-CLASS A | Financials | 0.58% | United States |
| APPLIED MATERIAL | Information Technology | 0.58% | United States |
| COMCAST CORP-A | Communication Services | 0.57% | United States |



What was the proportion of sustainability-related investments?

Asset allocation describes the share of

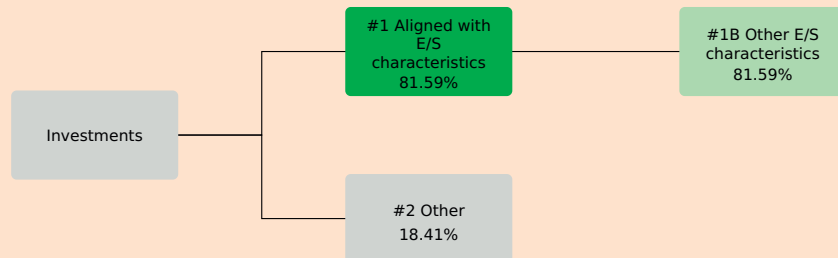
The exclusions were screened to the full investment universe, representing at least 70% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

investments in specific assets.

● **What was the asset allocation?**

81.59% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

18.41% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in other funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 21.45 |
| Communication Services | 4.62 |
| Consumer Discretionary | 9.20 |
| Information Technology | 19.09 |
| Industrials | 7.55 |
| Consumer Staples | 4.86 |
| Energy | 0.13 |
| Real Estate | 1.04 |
| Health Care | 9.45 |
| Materials | 3.66 |
| Utilities | 0.16 |
| Unclassified | 0.38 |
| Cash | 18.41 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.13 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.13 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities
directly enable other



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?**

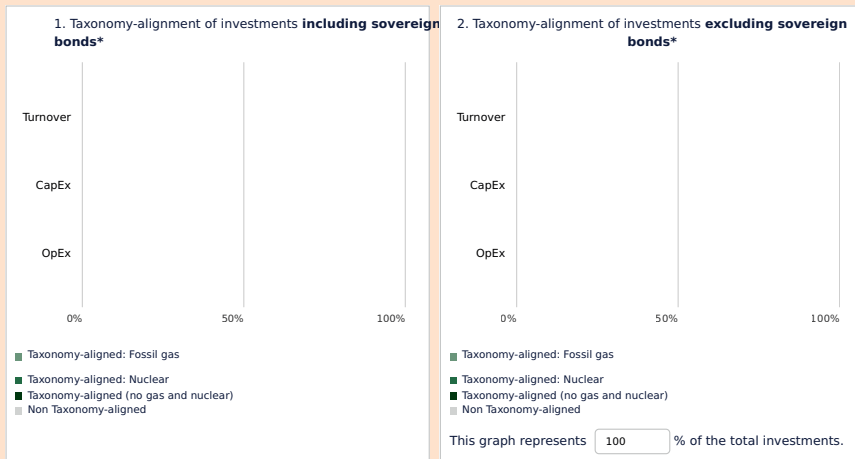
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

18.41% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.

² Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Global Focus Equity Fund

Legal entity identifier: 549300ZX5MCP56UX3B53

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Global Focus Equity Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|--|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: >=5% of revenue, Thermal Coal Power Generation: >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if >= 5% of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production >=5% revenue, Tobacco-related products and services >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric | |
|---|--|----------|--|--|
| Greenhouse gas emissions | 1. GHG Emissions | 128.04 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 138.69 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 2,637.23 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 2,903.95 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) | |
| | 2. Carbon footprint | 35.24 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) | |
| | 3. GHG Intensity of investee companies | 248.84 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) | |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue | |
| | 5. Share of non-renewable energy consumption | 53.08 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) | |
| | 5. Share of non-renewable energy production | 16.62 | | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector | |
| | Agriculture, Forestry & Fishing | 0.00 | | |
| | Construction | 0.00 | | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.00 | | |
| | Manufacturing | 0.08 | | |
| | Mining & Quarrying | 0.00 | | |
| | Real Estate Activities | 0.00 | | |
| | Transportation & Storage | 0.00 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.00 | | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 0.00 | | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.00 | | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.05 | | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises | |
| | 11. Lack of proceses and compliance mechanisms | 71.62 | Share of investments in investee companies without policies to monitor compliance with the | |

| | | | |
|--|--|-------|---|
| | to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | | UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 19.50 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 36.32 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|---------------|
| META PLATFORMS-A | Communication Services | 9.48% | United States |
| AMAZON.COM INC | Consumer Discretionary | 6.92% | United States |
| ALPHABET INC-A | Communication Services | 6.49% | United States |
| HERMES INTL | Consumer Discretionary | 6.32% | France |
| MASTERCARD INC-A | Financials | 4.74% | United States |
| UBER US COM | Industrials | 3.93% | United States |
| THERMO FISHER | Health Care | 3.74% | United States |
| TENCENT | Communication Services | 3.74% | China |
| SERVICENOW INC | Information Technology | 3.30% | United States |
| SALESFORCE INC | Information Technology | 3.23% | United States |



What was the proportion of sustainability-related investments?

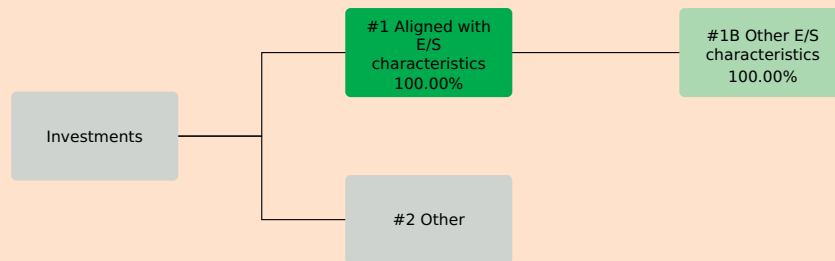
Asset allocation describes the share of investments in specific assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

100.00% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0.00% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in other funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period.

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 12.63 |
| Communication Services | 20.22 |
| Consumer Discretionary | 22.07 |
| Information Technology | 16.86 |
| Industrials | 3.93 |
| Consumer Staples | 0.00 |
| Energy | 0.00 |
| Real Estate | 0.00 |
| Health Care | 23.43 |
| Materials | 0.85 |
| Utilities | 0.00 |
| Unclassified | 0.01 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.00 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

Yes

In fossil gas

In nuclear energy

No

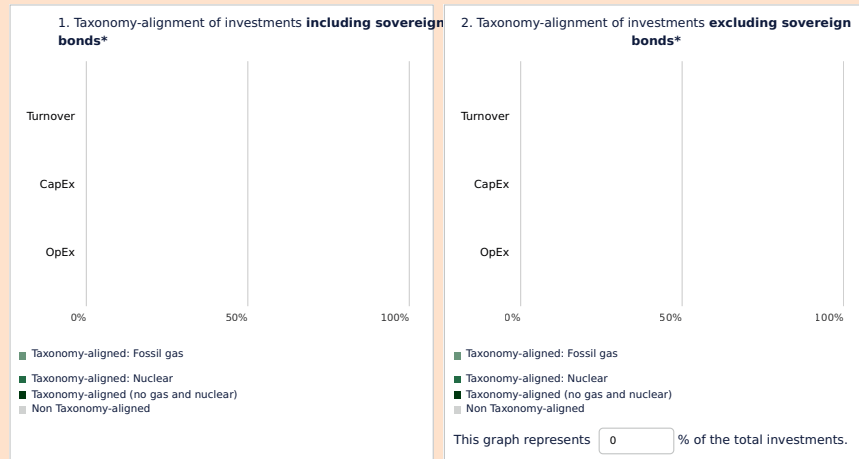
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

0.00% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Global Small Cap Equity Fund

Legal entity identifier: 549300XOIP2K445HG60

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Global Small Cap Equity Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|------------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 10,582.75 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 4,397.75 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 188,396.20 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 203,376.69 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 702.66 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,158.30 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 2.41 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 82.12 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 10.77 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.11 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.02 | |
| | Manufacturing | 0.60 | |
| | Mining & Quarrying | 1.26 | |
| | Real Estate Activities | 0.23 | |
| Transportation & Storage | 6.21 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.28 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 1.89 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 0.11 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.82 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.53 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |

| | | | |
|--|---|-------|---|
| | (OECD) Guidelines for Multinational Enterprises | | |
| | 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 70.70 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 18.96 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 27.78 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|---------------|
| WFRD US COM | Energy | 1.08% | United States |
| CACTUS INC- A | Energy | 0.92% | United States |
| TAYLOR MORRISON | Consumer Discretionary | 0.89% | United States |
| SPROUTS FARMERS | Consumer Staples | 0.78% | United States |
| ACUSHNET HOLDING | Consumer Discretionary | 0.73% | United States |
| ITT INC | Industrials | 0.73% | United States |
| TENET HEALTHCARE | Health Care | 0.70% | United States |
| REINSURANCE GROU | Financials | 0.70% | United States |
| COFACE SA | Financials | 0.69% | France |
| GAMING AND LEISU | Real Estate | 0.69% | United States |
| TMX GROUP LTD | Financials | 0.69% | Canada |
| EASTGROUP PROP | Real Estate | 0.68% | United States |
| FLEX LTD | Information Technology | 0.68% | United States |
| LATTICE SEMICOND | Information Technology | 0.65% | United States |
| GVS IM COM | Industrials | 0.64% | Italy |



What was the proportion of sustainability-related investments?

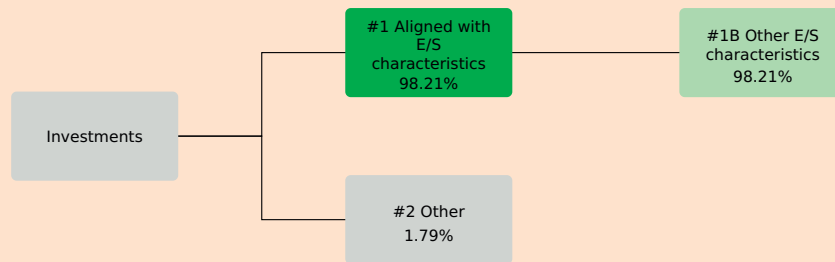
Asset allocation describes the share of investments in specific assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

98.21% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

1.79% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 16.98 |
| Communication Services | 2.22 |
| Consumer Discretionary | 13.30 |
| Information Technology | 14.11 |
| Industrials | 25.25 |
| Consumer Staples | 3.49 |
| Energy | 3.44 |
| Real Estate | 3.55 |
| Health Care | 9.59 |
| Materials | 5.23 |
| Utilities | 1.04 |
| Unclassified | 0.01 |
| Cash | 1.79 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 2.98 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.22 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.24 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 3.44 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

Yes

In fossil gas

In nuclear energy

No

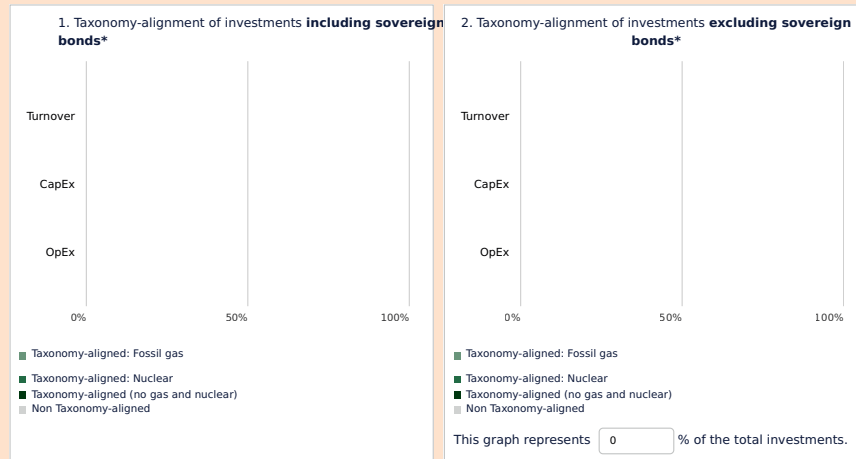
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable.



● **What was the share of socially sustainable investments?**

Not applicable.



● **What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?**

1.79% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



● **What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Sustainable Global Structured Equity Fund

Legal entity identifier: 549300EP6JAIYSZ5Y657

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective: _____%**

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective: _____%**

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 70.17 % of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Sustainable Global Structured Equity Fund (the "Fund") aimed to promote environmental characteristics related to climate change mitigation (such as carbon emissions) as well as natural resource utilization and pollution (for example by exclusion of companies involved in fossil fuel, coal, nuclear power or activities generating pollution).

The Fund also promoted social characteristics related to human rights by excluding companies in violation of any UN Global Compact's principles (based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding controversial activities issuers involved in (but not limited to) manufacturing or sale of conventional weapons or production and distribution of tobacco. The Fund aimed to select companies and issuers that display superior sustainable management and sustainable products or processes, fulfilling ecological and social requirements particularly well, ranging from climate efficiency and low water consumption to labour safety and satisfaction. Ecological characteristics were assessed using an energy transition score. Social features were considered by excluding companies with controversial business behaviours.

The Fund achieved its environmental and social characteristics by applying its exclusion and best-in class approach on an on-going basis.

The Fund is managed systematically. In every rebalancing, it is ensured that the Fund meets the environmental and social characteristics.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability Indicator | Indicator Performance |
|---|--|
| Turnover derived from thermal coal mining, excluded if $\geq 5\%$ Turnover derived from burning coal for power generation, excluded if $\geq 5\%$ Proportion in electricity generation fuel mix from coal, excluded if $\geq 5\%$ Structural increase of thermal coal activities over 3 years, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenues that comes from projects or the extraction of tar sands, excluded if 0% and oil shale, as well as the proportion of reserves in tar sands or oil shale Involvement in fracking activities, excluded if Yes Involvement in arctic drilling activities, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenues are derived from fossil fuel industries, excluded if $\geq 5\%$ Structural increase of fossil activities over 3 year, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Company's commitment to define clear objectives and appropriate measures to ensure management of the environmental impacts of products and services, excluded if insufficient environmental strategy Production of restricted chemicals, excluded if 0% | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in the field of endangering biodiversity, excluded if yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in the field of preventing and managing of accidental pollution or soil pollution, excluded if yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in the field of community involvement (including e.g, impact of operations on the local economy, responsible tax strategy, transfer of technology and skills), excluded if yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Turnover from nuclear power, excluded if $\geq 5\%$ Proportion in electricity generation fuel mix from nuclear power, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Manufacture or sale of civilian firearms or related products, excluded if $\geq 5\%$ Manufacture of civilian firearms or related products, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Sales that are related to military sales including key parts or services, for conventional weapons, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial Weapons, excluded if $>0\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Turnover from production and distribution of tobacco, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Turnover from production of tobacco, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Fail to pass the global compact screening, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in labour rights including the supply chain, forced or child labour and discrimination, excluded if yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in pollution or lack of protection of water resources, excluded if yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Involvement in recreational cannabis, excluded if yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in corruption, excluded if yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Energy Transition Score | 47 |

| | |
|--|--------------|
| % of issuers that are in the Top 75% of universe based on the energy transition score | 100% |
| The Fund's Scope 1 and 2 GHG emission intensity vs the market cap weighted (MSCI World Index) GHG Scope 1 and 2 GHG emission intensity | 62.8 vs 89.7 |

● **...and compared to previous periods?**

With regards to the exclusions disclosed in the table above, there were no active breaches noted during the previous reference period (from March 2022 to February 2023). For the other sustainability indicators used, please refer to the table below for a comparison with the previous period.

| Sustainability Indicator | Indicator Performance 28-Feb-23 | Indicator Performance 29-Feb-24 |
|--|---------------------------------|---------------------------------|
| Energy Transition Score | 43 | 47 |
| % of issuers that are in the Top 75% of universe based on the energy transition score | 100% | 100% |
| The Fund's Scope 1 and 2 GHG emission intensity vs the market cap weighted (MSCI World Index) GHG Scope 1 and 2 GHG emission intensity | 79.4 vs 124.6 | 62.8 vs. 89.7 |

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund made sustainable investments by contributing to environmental objectives (such as climate change, water management, pollution prevention) and to social objectives (such as good health, well-being and gender equality)

The Fund sought to achieve those objectives by investing in (i) issuers which contribute positively to selected UN Sustainable Development Goals (SDGs) (generating at least 25% of the issuer's revenue) that relate to the above objectives, or (ii) companies which generate a material part of the revenue from environmental impact themes such as energy transition (by selecting companies in the top 25% based on the energy transition score within its region and sector), healthcare (by selecting companies part of the GICS Sector 35) and food (by selecting companies part of the GICS Industry 302020). The Fund also used a best-in-class approach, utilizing the investment manager's proprietary scoring methodology and selecting companies in the top 75% within the respective peer group for either score eligible. It should be noted that the full weight in the portfolio counted as sustainable investments when meeting the above criteria.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund primarily used the mandatory principal adverse impacts (PAI) indicators defined in Table 1 of Annex I of the regulatory technical standards for Regulation 2019/2088, combined with qualitative research and/or engagement, to assess whether the sustainable investments of the Fund cause significant harm (DNSH) to a relevant environmental or social investment objective. Where a company was determined to cause such significant harm, it could still be held within the Fund but did not count toward the "sustainable investments" within the Fund. For the avoidance of doubt, the assessment was done prior to investment and on the full holding.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please see above on how the indicators for adverse impacts on sustainability factors were taken into account.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The Fund excluded companies, sectors or countries from the investment universe when such companies violate international norms and standards according to the definitions of the International Labour Organisation (ILO), the OECD or the United Nations. All issuers considered for investment were screened for compliance with, and excluded if they did not meet UN Global Compact principles, based

on third-party data and the Investment Manager's proprietary analysis and research.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric | |
|---|--|-----------|--|--|
| Greenhouse gas emissions | 1.GHG Emissions | 9,776.58 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 2,682.25 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 86,077.10 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 98,535.91 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) | |
| | 2. Carbon footprint | 397.22 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) | |
| | 3. GHG Intensity of investee companies | 736.07 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) | |
| | 4. Exposure to companies active in the fossil fuel sector | 0.54 | % of the fund exposed to any fossil fuels revenue | |
| | 5. Share of non-renewable energy consumption | 69.49 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) | |
| | 5. Share of non-renewable energy production | 8.50 | | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector | |
| | Agriculture, Forestry & Fishing | 0.00 | | |
| | Construction | 0.03 | | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.08 | | |
| | Manufacturing | 1.31 | | |
| | Mining & Quarrying | 0.63 | | |
| | Real Estate Activities | 0.36 | | |
| | Transportation & Storage | 0.99 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.93 | | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.07 | | | |
| Biodiversity | 7. Activites negatively affecting biodiversity- | 2.55 | | Share of investments in the fund of investee companies with sites/operations |

| | | | |
|------------------------------------|--|-------|--|
| | sensitive areas | | located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.08 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 32.40 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 47.80 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 9.60 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 34.25 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the**

greatest proportion of investments of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|---------------|
| APPLE INC | Information Technology | 1.89% | United States |
| MICROSOFT CORP | Information Technology | 1.71% | United States |
| CISCO SYSTEMS | Information Technology | 1.70% | United States |
| NOVARTIS AG-REG | Health Care | 1.43% | Switzerland |
| MERCK & CO | Health Care | 1.22% | United States |
| WALMART INC | Consumer Staples | 1.16% | United States |
| META PLATFORMS-A | Communication Services | 1.12% | United States |
| NIPPON TELEGRAPH | Communication Services | 1.12% | Japan |
| 9434 JP COM | Communication Services | 1.10% | Japan |
| COMCAST CORP-A | Communication Services | 1.10% | United States |
| CONS EDISON INC | Utilities | 1.05% | United States |
| GILEAD SCIENCES | Health Care | 1.05% | United States |
| BRISTOL-MYER SQB | Health Care | 1.03% | United States |
| BKNG US COM | Consumer Discretionary | 1.02% | United States |
| ALPHABET INC-A | Communication Services | 1.01% | United States |



Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

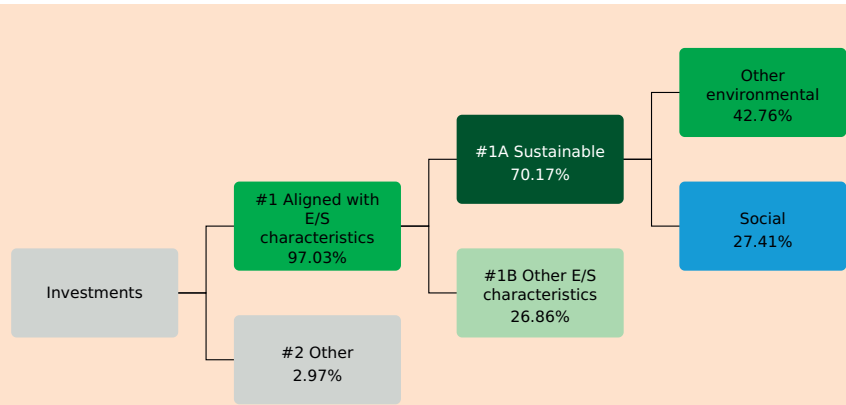
The Fund made investments aligned with the E/S characteristics for a minimum of 90% of its portfolio (#1 Aligned with E/S characteristics) by virtue of binding elements of the Fund's investment strategy. A maximum of 10% was invested in money market instruments or ancillary liquid assets for liquidity management purposes (#2 Other).

● What was the asset allocation?

97.03% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

2.97% of the Fund was invested in financial derivative instruments for investment and/or hedging and/or efficient portfolio management purposes, cash that was held for ancillary liquidity purposes, and investments in other funds that were not subject to the same restrictions.

70.17% of the Fund was invested in sustainable investments.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 15.61 |
| Communication Services | 10.92 |
| Consumer Discretionary | 7.00 |
| Information Technology | 15.78 |
| Industrials | 9.63 |
| Consumer Staples | 11.90 |
| Energy | 1.15 |
| Real Estate | 1.39 |
| Health Care | 17.15 |
| Materials | 4.59 |
| Utilities | 1.91 |
| Cash | 2.97 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.73 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.42 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 1.15 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

- Yes
 - In fossil gas
 - In nuclear energy
- No

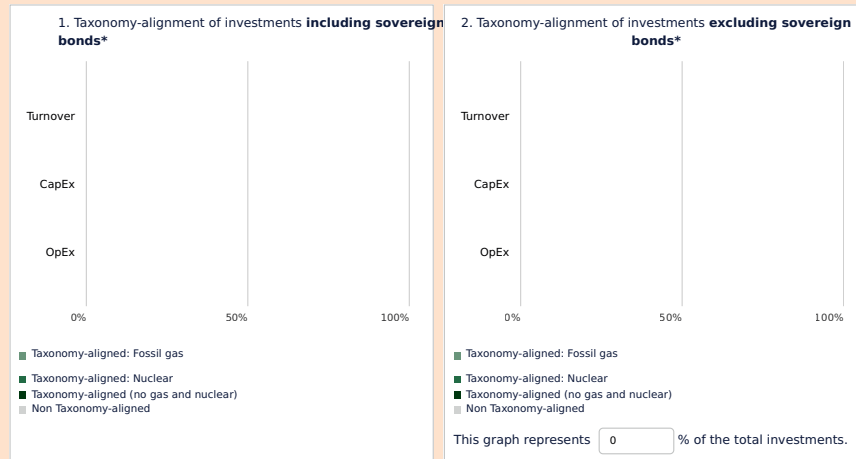
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

42.76% of the Fund was invested in sustainable investments with an environmental objective not aligned with the EU Taxonomy. The Investment Manager monitors closely the evolution of the dataset and their reliance and may increase the portion of sustainable investments aligned with EU Taxonomy as the case may be, which will decrease the exposure to sustainable investments not aligned with EU Taxonomy in the Fund.



What was the share of socially sustainable investments?

27.41% of the Fund was invested in socially sustainable investments.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes which was not assessed for compliance with the above ESG framework. Due to the neutral nature of the assets, no minimum safeguards were put in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions and the best-in-class approach, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section “How did the sustainability indicators perform” above for further information.

In addition to the Fund’s sustainability indicators outlined in the answer to the second question of the report, as part of the Fund’s consideration of principal adverse impacts on sustainability factors, the ESG team supported the investment teams in monitoring the investments against PAI indicators. Research is conducted into certain issuers in the Fund’s portfolio that were deemed to flag against PAI indicators, in order to determine whether a consideration plan should be developed. For flagging companies that are deemed to have not sufficiently addressed their impact relating to a particular PAI, a consideration plan will be developed. For the Fund, 3 companies flagging on PAI indicators were considered, and following a qualitative consideration overlay, developed a consideration plan for 2 companies.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

The Fund was not compared to a reference benchmark.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Sustainable US Structured Equity Fund

Legal entity identifier: 549300DCILTDQFMY8A94

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

| | |
|--|---|
| <p><input checked="" type="radio"/> <input type="radio"/> Yes</p> <p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: _____%</p> | <p><input type="radio"/> <input checked="" type="radio"/> No</p> <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>65.58</u> % of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p> |
|--|---|



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Sustainable US Structured Equity Fund (the "Fund") aimed to promote environmental characteristics related to climate change mitigation (such as carbon emissions) as well as natural resource utilization and pollution (for example by exclusion of companies involved in fossil fuel, coal, nuclear power or activities generating pollution).

The Fund also promoted social characteristics related to human rights by excluding companies in violation of any UN Global Compact's principles (based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding controversial activities issuers involved in (but not limited to) manufacturing or sale of conventional weapons or production and distribution of tobacco. The Fund aimed to select companies and issuers that display superior sustainable management and sustainable products or processes, fulfilling ecological and social requirements particularly well, ranging from climate efficiency and low water consumption to labour safety and satisfaction. Ecological characteristics were assessed using an energy transition score. Social features were considered by excluding companies with controversial business behaviours.

The Fund achieved its environmental and social characteristics by applying its exclusion and best-in class approach on an on-going basis.

The Fund is managed systematically. In every rebalancing, it is ensured that the Fund meets the environmental and social characteristics.

● **How did the sustainability indicators perform?**

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

This included:

| Sustainability Indicator | Indicator Performance |
|---|--|
| Turnover derived from thermal coal mining, excluded if $\geq 5\%$ Turnover derived from burning coal for power generation, excluded if $\geq 5\%$ Proportion in electricity generation fuel mix from coal, excluded if $\geq 5\%$ Structural increase of thermal coal activities over 3 years, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenues that comes from projects or the extraction of tar sands, excluded if 0% and oil shale, as well as the proportion of reserves in tar sands or oil shale Involvement in fracking activities, excluded if Yes Involvement in arctic drilling activities, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenues are derived from fossil fuel industries, excluded if $\geq 5\%$ Structural increase of fossil activities over 3 year, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Company's commitment to define clear objectives and appropriate measures to ensure management of the environmental impacts of products and services, excluded if insufficient environmental strategy | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Production of restricted chemicals, excluded if 0% | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in the field of endangering biodiversity, excluded if yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in the field of preventing and managing of accidental pollution or soil pollution, excluded if yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in the field of community involvement (including e.g. impact of operations on the local economy, responsible tax strategy, transfer of technology and skills), excluded if yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Turnover from nuclear power, excluded if $\geq 5\%$ Proportion in electricity generation fuel mix from nuclear power, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Manufacture or sale of civilian firearms or related products, excluded if $\geq 5\%$ Manufacture of civilian firearms or related products, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Sales that are related to military sales including key parts or services, for conventional weapons, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial Weapons, excluded if $> 0\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Turnover from production and distribution of tobacco, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Turnover from production of tobacco, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Fail to pass the global compact screening, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in labour rights including the supply chain, forced or child labour and discrimination, excluded if yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in pollution or lack of protection of water resources, excluded if yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Involvement in recreational cannabis, excluded if yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in corruption, excluded if yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Energy Transition Score | 50 |
| % of issuers that are in the Top 75% of universe based | 100% |

| | |
|---|---------------|
| on the energy transition score | |
| The Fund's Scope 1 and 2 GHG emission intensity vs the market cap weighted (S&P 500 Index) GHG Scope 1 and 2 GHG emission intensity | 71.5 vs 105.6 |

● **...and compared to previous periods?**

With regards to the exclusions disclosed in the table above, there were no active breaches noted during the previous reference period (from March 2022 to February 2023). For the other sustainability indicators used, please refer to the table below for a comparison with the previous period.

| Sustainability Indicator | Indicator Performance 28-Feb-23 | Indicator Performance 29-Feb-24 |
|---|---------------------------------|---------------------------------|
| Energy Transition Score | 40 | 50 |
| % of issuers that are in the Top 75% of universe based on the energy transition score | 100% | 100% |
| The Fund's Scope 1 and 2 GHG emission intensity vs the market cap weighted (S&P 500 Index) GHG Scope 1 and 2 GHG emission intensity | 86.5 vs 125.6 | 71.5 vs. 105.6 |

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund made sustainable investments by contributing to environmental objectives (such as climate change, water management, pollution prevention) and to social objectives (such as good health, well-being and gender equality).

The Fund sought to achieve those objectives by investing in (i) issuers which contribute positively to selected UN Sustainable Development Goals (SDGs) (generating at least 25% of the issuer's revenue) that relate to the above objectives, or (ii) companies which generate a material part of the revenue from environmental impact themes such as energy transition (by selecting companies in the top 25% based on the energy transition score within its region and sector), healthcare (by selecting companies part of the GICS Sector 35) and food (by selecting companies part of the GICS Industry 302020). The Fund also used a best-in-class approach, utilizing the investment manager's proprietary scoring methodology and selecting companies in the top 75% within the respective peer group for either score eligible. It should be noted that the full weight in the portfolio counted as sustainable investments when meeting the above criteria.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund primarily used the mandatory principal adverse impacts (PAI) indicators defined in Table 1 of Annex I of the regulatory technical standards for Regulation 2019/2088, combined with qualitative research and/or engagement, to assess whether the sustainable investments of the Fund cause significant harm (DNSH) to a relevant environmental or social investment objective. Where a company was determined to cause such significant harm, it could still be held within the Fund but did not count toward the "sustainable investments" within the Fund. For the avoidance of doubt, the assessment was done prior to investment and on the full holding.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please see above on how the indicators for adverse impacts on sustainability factors were taken into account.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The Fund excluded companies, sectors or countries from the investment universe when such companies violate international norms and standards according to the definitions of the International Labour Organisation (ILO), the OECD or the United Nations. All issuers considered for investment were screened for compliance with, and excluded if they did not meet UN Global Compact principles, based on third-party data and the Investment Manager's proprietary analysis and research.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric | |
|----------------------------------|---|----------|--|---|
| Greenhouse gas emissions | 1. GHG Emissions | 833.21 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 263.58 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 8,733.19 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 9,829.98 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) | |
| | 2. Carbon footprint | 342.82 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) | |
| | 3. GHG Intensity of investee companies | 726.07 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) | |
| | 4. Exposure to companies active in the fossil fuel sector | 0.33 | % of the fund exposed to any fossil fuels revenue | |
| | 5. Share of non-renewable energy consumption | 68.34 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) | |
| | 5. Share of non-renewable energy production | 11.94 | | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector | |
| | Agriculture, Forestry & Fishing | 1.74 | | |
| | Construction | 0.00 | | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.00 | | |
| | Manufacturing | 0.45 | | |
| | Mining & Quarrying | 0.33 | | |
| | Real Estate Activities | 0.42 | | |
| | Transportation & Storage | 1.08 | | |
| | Water Supply, Sewerage, Waste Management & Remediation Activities | 0.89 | | |
| | Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 1.32 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 2.09 | | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where |

| | | | |
|------------------------------------|--|-------|--|
| | | | activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.05 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.20 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 56.99 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 14.70 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 34.29 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period

which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|---------------|
| MICROSOFT CORP | Information Technology | 3.26% | United States |
| APPLE INC | Information Technology | 2.56% | United States |
| CISCO SYSTEMS | Information Technology | 1.89% | United States |
| WALMART INC | Consumer Staples | 1.60% | United States |
| COMCAST CORP-A | Communication Services | 1.37% | United States |
| PEPSICO INC | Consumer Staples | 1.36% | United States |
| NVIDIA CORP | Information Technology | 1.34% | United States |
| META PLATFORMS-A | Communication Services | 1.32% | United States |
| CONS EDISON INC | Utilities | 1.29% | United States |
| GILEAD SCIENCES | Health Care | 1.28% | United States |
| EXPEDITORS INTL | Industrials | 1.24% | United States |
| KIMBERLY-CLARK | Consumer Staples | 1.22% | United States |
| CARDINAL HEALTH | Health Care | 1.22% | United States |
| FISERV INC | Financials | 1.22% | United States |
| ALPHABET INC-A | Communication Services | 1.21% | United States |



Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

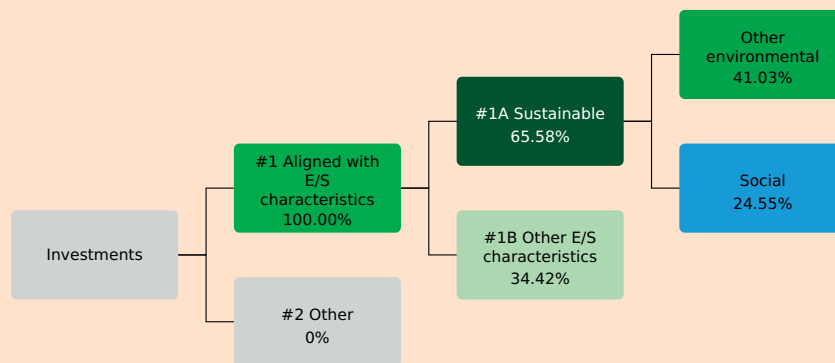
The Fund made investments aligned with the E/S characteristics for a minimum of 90% of its portfolio (#1 Aligned with E/S characteristics) by virtue of binding elements of the Fund's investment strategy. A maximum of 10% was invested in money market instruments or ancillary liquid assets for liquidity management purposes (#2 Other). 10% minimum of the Fund was invested in sustainable investments (#1 Sustainable).

What was the asset allocation?

100.00% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0.00% of the Fund was invested in financial derivative instruments for investment and/or hedging and/or efficient portfolio management purposes, cash that was held for ancillary liquidity purposes, and investments in other funds that were not subject to the same restrictions.

65.58% of the Fund was invested in sustainable investments.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 18.91 |
| Communication Services | 6.19 |
| Consumer Discretionary | 7.77 |
| Information Technology | 22.24 |
| Industrials | 9.16 |
| Consumer Staples | 11.10 |
| Energy | 0.32 |
| Real Estate | 1.56 |
| Health Care | 17.32 |
| Materials | 4.14 |
| Utilities | 1.29 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.32 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.32 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?

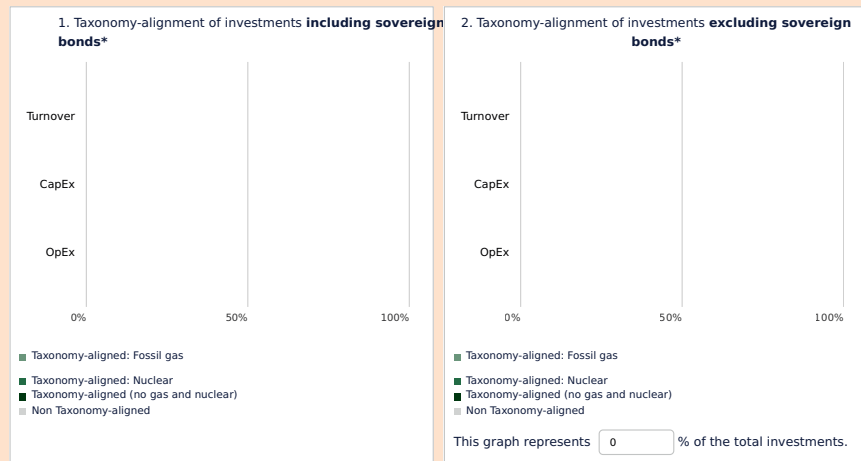
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

What was the share of investments made in transitional and enabling activities?

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

 are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

41.03% of the Fund was invested in sustainable investments with an environmental objective not aligned with the EU Taxonomy. The Investment Manager monitored closely the evolution of the dataset and their reliance and increased the portion of sustainable investments aligned with EU Taxonomy as the case may be, which decreased the exposure to sustainable investments not aligned with EU Taxonomy in the Fund.



● **What was the share of socially sustainable investments?**

24.55% of the Fund was invested in socially sustainable investments.



● **What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?**

As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes which was not assessed for compliance with the above ESG framework. Due to the neutral nature of the assets, no minimum safeguards were put in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



● **What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

The Fund achieved the environmental and social characteristics by complying with the exclusions and the best-in-class approach, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition to the Fund's sustainability indicators outlined in the answer to the second question of the report, as part of the Fund's consideration of principal adverse impacts on sustainability factors, the ESG team supported the investment teams in monitoring the investments against PAI indicators. Research is conducted into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether a consideration plan should be developed. For flagging companies that are deemed to have not sufficiently addressed their impact relating to a particular PAI, a consideration plan will be developed. For the Fund, 1 company flagging on PAI indicators were considered, and following a qualitative consideration overlay, developed a consideration plan for 1 company.



● **How did this financial product perform compared to the reference benchmark?**

The Fund was not compared to a reference benchmark.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Continental European Equity Fund

Legal entity identifier: 5493001S3VOJBEFXT434

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 6.29 % of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Continental European Equity Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 2nd of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|--|--|
| UN Global Compact, Excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: >=5% of revenue, Thermal Coal Power Generation: >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if >= 5% of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production >=5% revenue, Tobacco-related products and services >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|-----------|--|
| Greenhouse gas emissions | 1.GHG Emissions | 3,995.69 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 480.30 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 20,547.71 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 25,023.70 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 999.25 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,424.32 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 1.79 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 68.66 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 35.50 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 1.72 | |
| | Construction | 0.00 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 3.76 | |
| | Manufacturing | 0.86 | |
| | Mining & Quarrying | 2.10 | |
| | Real Estate Activities | 0.00 | |
| | Transportation & Storage | 0.37 | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.02 | | |
| Biodiversity | 7. Activites negatively | 17.58 | |

| | | | |
|------------------------------------|---|-------|--|
| | affecting biodiversity-sensitive areas | | investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.13 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 1.08 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 10.38 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 17.25 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 40.13 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting the

greatest proportion of investments of the financial product during the reference period which is: From the 1st of March 2023 to the 2nd of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|----------------|
| TOTALENERGIES SE | Energy | 4.63% | France |
| ROCHE HLDG-GENUS | Health Care | 3.95% | Switzerland |
| UPM-KYMMENE OYJ | Materials | 3.57% | Finland |
| CAPGEMINI SE | Information Technology | 3.25% | France |
| INFINEON TECH | Information Technology | 3.16% | Germany |
| UNICREDIT SPA | Financials | 3.07% | Italy |
| DEUTSCHE TELEKOM | Communication Services | 2.94% | Germany |
| BNP PARIBAS | Financials | 2.87% | France |
| VEOLIA ENVIRONNE | Utilities | 2.81% | France |
| MERCK KGAA | Health Care | 2.72% | Germany |
| ASTRAZENECA PLC | Health Care | 2.67% | United Kingdom |
| SANOFI | Health Care | 2.53% | France |
| SIEMENS AG-REG | Industrials | 2.50% | Germany |
| CAIXABANK SA | Financials | 2.40% | Spain |
| DEUTSCHE POST-RG | Industrials | 2.38% | Germany |



Asset allocation describes the share of investments in specific assets.

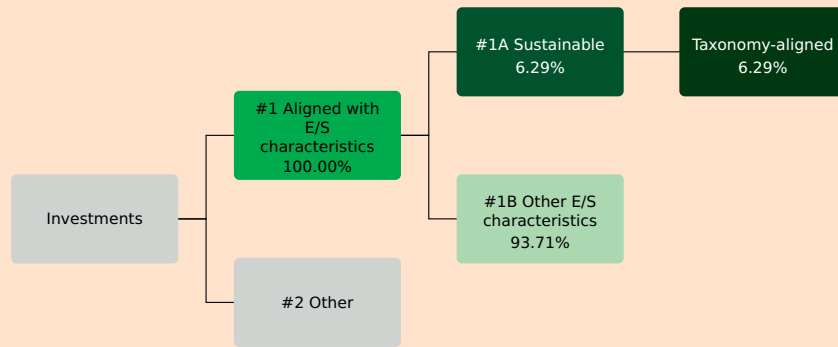
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

100.00% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0.00% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in other funds that are not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

The below table shows the GICS sector breakdown - the data is representative of the reference period.

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 18.87 |
| Communication Services | 5.00 |
| Consumer Discretionary | 5.22 |
| Information Technology | 7.93 |
| Industrials | 17.73 |
| Consumer Staples | 6.09 |
| Energy | 10.56 |
| Real Estate | 0.00 |
| Health Care | 11.87 |
| Materials | 7.94 |
| Utilities | 8.61 |
| Sovereign | 0.01 |
| Unclassified | 0.17 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|--------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 1.79 |
| 10102010 | Integrated Oil & Gas | 7.01 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 1.76 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 10.56 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Although the Fund did not commit to a minimum of sustainable investments with an environmental objective aligned with EU taxonomy, 6.29% (Turnover) of the Fund's portfolio was aligned with the EU Taxonomy.

The data is representative of the reference period.

activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?**

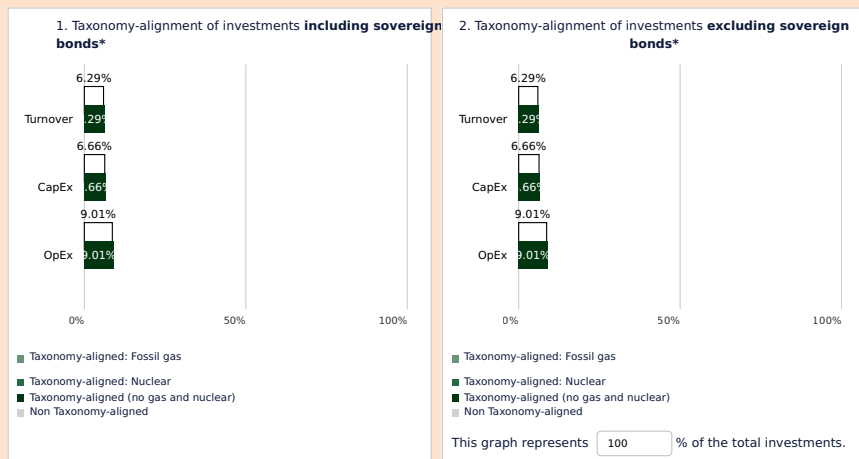
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

The below table shows the share of investments in transitional and enabling activities - the data is representative of the reference period.

| | Aligned |
|------------|---------|
| Enabling | 3.35% |
| Transition | 0.10% |

'Aligned' means % of revenues of the investments of the Fund that are aligned to the EU Taxonomy.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Even if the Fund had exposure to investments aligned with the EU Taxonomy, the Fund has no commitment in that regard.

The percentage of investments that were aligned with the EU Taxonomy increased compared to the previous reference period.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

0.00% of the Fund’s asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section “How did the sustainability indicators perform” above for further information.

In addition, as part of the Fund’s consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund’s portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Continental European Small Cap Equity Fund Legal entity identifier: 54930053MTPNB716871

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

| ● ● <input type="checkbox"/> Yes | ● ● <input checked="" type="checkbox"/> No |
|---|--|
| <input type="checkbox"/> It made sustainable investments with an environmental objective: _____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy | <input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective |
| <input type="checkbox"/> It made sustainable investments with a social objective: _____% | <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments |



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Continental European Small Cap Equity Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

● **How did the sustainability indicators perform?**

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric | |
|---|--|------------|--|--|
| Greenhouse gas emissions | 1. GHG Emissions | 13,560.88 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 3,896.47 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 354,763.79 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 372,221.14 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) | |
| | 2. Carbon footprint | 1,280.41 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) | |
| | 3. GHG Intensity of investee companies | 1,688.75 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) | |
| | 4. Exposure to companies active in the fossil fuel sector | 1.39 | % of the fund exposed to any fossil fuels revenue | |
| | 5. Share of non-renewable energy consumption | 72.45 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) | |
| | 5. Share of non-renewable energy production | 12.59 | | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector | |
| | Agriculture, Forestry & Fishing | 0.00 | | |
| | Construction | 0.06 | | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.00 | | |
| | Manufacturing | 1.76 | | |
| | Mining & Quarrying | 0.97 | | |
| | Real Estate Activities | 0.02 | | |
| Transportation & Storage | 0.06 | | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.01 | | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 0.00 | | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.35 | | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 1.72 | | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises | |

| | | |
|---|-------|---|
| (OECD) Guidelines for Multinational Enterprises | | |
| 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 54.68 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| 12. Unadjusted gender pay gap | 16.81 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| 13. Board gender diversity | 37.93 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|-------------------------------|------------------------|----------|-------------|
| Coface SA | Financials | 3.51% | France |
| BAWAG Group AG | Financials | 3.20% | Austria |
| REPLY SPA | Information Technology | 2.99% | Italy |
| Piovan SpA | Industrials | 2.91% | Italy |
| PEUGEOT INVEST | Financials | 2.85% | France |
| TKH GROUP NV | Industrials | 2.78% | Netherlands |
| GVS SpA | Industrials | 2.75% | Italy |
| FUGRO NV | Industrials | 2.73% | Netherlands |
| ISS A/S | Industrials | 2.68% | Denmark |
| Azelis Group NV | Industrials | 2.54% | Belgium |
| Technip Energies NV | Energy | 2.43% | France |
| INPOST SA | Industrials | 2.32% | Poland |
| LU VE SPA | Industrials | 2.13% | Italy |
| SCOUT24 SE | Communication Services | 2.05% | Germany |
| Hornbach Holding AG & Co KGaA | Consumer Discretionary | 2.04% | Germany |



What was the proportion of sustainability-related investments?

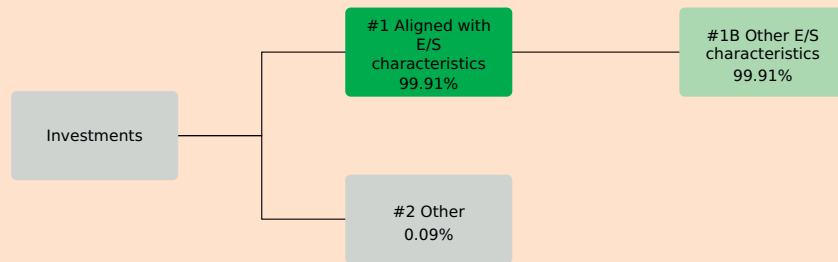
Asset allocation describes the share of investments in specific assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

99.91% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0.09% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in other fund that are not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|---------------------------|---------------|
| Financials | 17.57 |
| Communication Services | 7.06 |
| Consumer Discretionary | 8.35 |
| Information Technology | 10.64 |
| Industrials | 35.08 |
| Consumer Staples | 2.13 |
| Energy | 5.46 |
| Real Estate | 0.38 |
| Health Care | 5.98 |
| Materials | 6.16 |
| Utilities | 1.10 |
| Cash & Others/Derivatives | 0.09 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 5.46 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 5.46 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

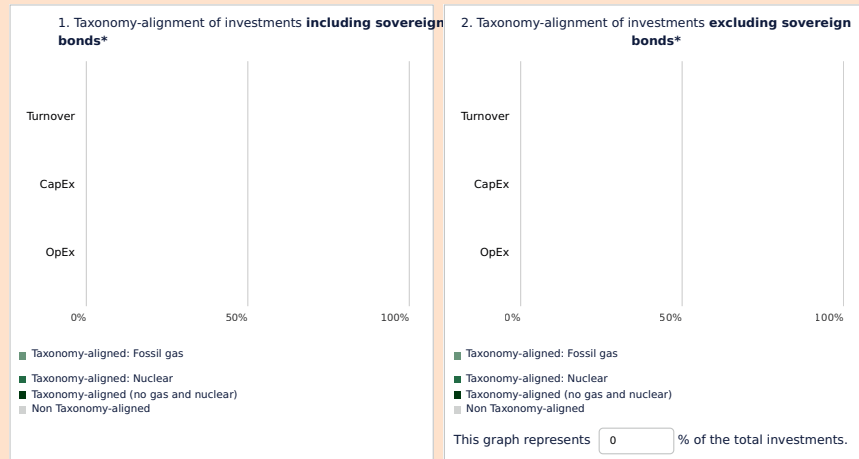
Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

- Yes
- In fossil gas In nuclear energy
- No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

for a transition to a green economy.
 - **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

0.09% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Euro Equity Fund

Legal entity identifier: 549300JQG4WI8I2FS44

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 5.21 % of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Euro Equity Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|--|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: >=5% of revenue, Thermal Coal Power Generation: >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if >= 5% of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production >=5% revenue, Tobacco-related products and services >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Although the Fund did not commit to a minimum of sustainable investments, the Fund made some sustainable investments aligned with EU Taxonomy and contributed to Climate Change mitigation and Climate Change adaptation.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Although the Fund did not commit to a minimum of sustainable investments, the Fund made sustainable investments aligned with EU Taxonomy complying with the “do not significant harm” principle as set out in the EU Taxonomy.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please refer to above.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Please refer to above.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric | |
|----------------------------------|---|------------|--|---|
| Greenhouse gas emissions | 1.GHG Emissions | 101,938.54 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 20,106.76 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 707,937.20 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 829,982.50 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) | |
| | 2. Carbon footprint | 939.46 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) | |
| | 3. GHG Intensity of investee companies | 1,189.81 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) | |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue | |
| | 5. Share of non-renewable energy consumption | 64.58 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) | |
| | 5. Share of non-renewable energy production | 28.26 | | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector | |
| | Agriculture, Forestry & Fishing | 1.29 | | |
| | Construction | 0.00 | | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 3.52 | | |
| | Manufacturing | 0.59 | | |
| | Mining & Quarrying | 0.86 | | |
| | Real Estate Activities | 0.00 | | |
| | Transportation & Storage | 0.26 | | |
| | Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| | Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.07 | | |
| Biodiversity | 7. Activites negatively affecting biodiversity- | 14.93 | | Share of investments in the fund of investee companies with sites/operations located in |

| | | | |
|------------------------------------|--|-------|--|
| | sensitive areas | | or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.11 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 1.63 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 11.77 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 16.83 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 40.86 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion**

of investments of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|-------------|
| SANOFI | Health Care | 4.22% | France |
| DEUTSCHE TELEKOM | Communication Services | 4.21% | Germany |
| TOTALENERGIES SE | Energy | 4.07% | France |
| SAP SE | Information Technology | 3.74% | Germany |
| ALLIANZ SE-REG | Financials | 3.36% | Germany |
| BNP PARIBAS | Financials | 3.28% | France |
| SIEMENS AG-REG | Industrials | 3.25% | Germany |
| INFINEON TECH | Information Technology | 3.22% | Germany |
| MERCK KGAA | Health Care | 2.95% | Germany |
| AXA | Financials | 2.83% | France |
| VEOLIA ENVIRONNE | Utilities | 2.78% | France |
| UPM-KYMMENE OYJ | Materials | 2.72% | Finland |
| EDP | Utilities | 2.63% | Portugal |
| HEINEKEN NV | Consumer Staples | 2.60% | Netherlands |
| ROCHE HLDG-GENUS | Health Care | 2.55% | Switzerland |



Asset allocation describes the share of investments in specific assets.

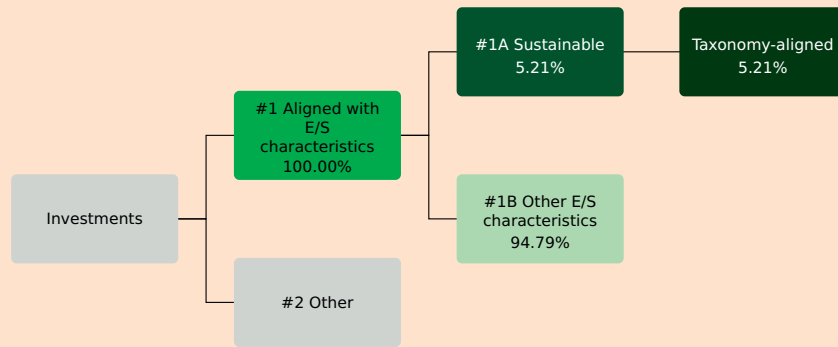
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

100.00% of the Fund was invested in investments that aligned with the environmental and social characteristics of the Fund.

0.00% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; or was held as cash for ancillary liquidity purposes.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period.

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 17.82 |
| Communication Services | 6.52 |
| Consumer Discretionary | 5.54 |
| Information Technology | 9.93 |
| Industrials | 14.66 |
| Consumer Staples | 6.55 |
| Energy | 9.16 |
| Real Estate | 0.00 |
| Health Care | 12.64 |
| Materials | 7.89 |
| Utilities | 9.21 |
| Unclassified | 0.08 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 6.85 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 2.31 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 9.16 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Although the Fund did not commit to a minimum of sustainable investments with an environmental objective aligned with EU taxonomy, 5.21% (Turnover) of the Fund's portfolio was aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

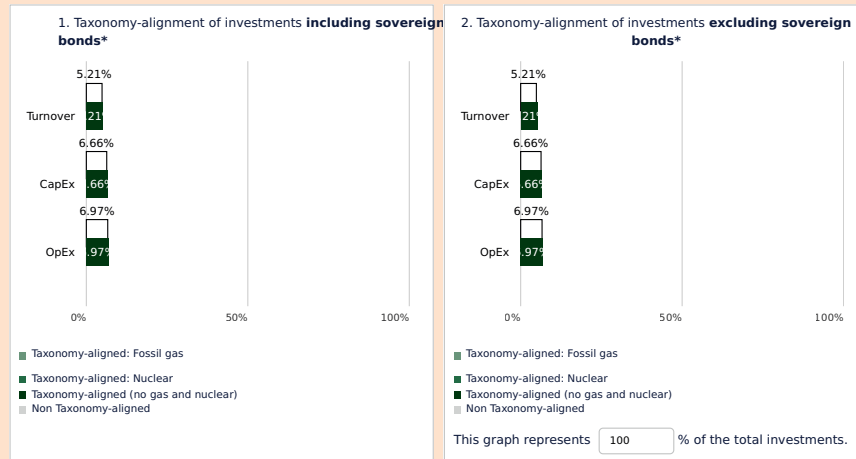
- Yes
 In fossil gas In nuclear energy
 No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

The below table shows the share of investments in transitional and enabling activities, the data is representative of the reference period.

| | Aligned |
|-------------------|--------------|
| Enabling | 1.10% |
| Transition | 0.85% |

'Aligned' means % of revenues of the investments of the Fund that are aligned to the EU Taxonomy.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Even if the Fund had exposure to investments aligned with the EU Taxonomy, the Fund has no commitment in that regard.

The percentage of investments that were aligned with the EU Taxonomy increased compared to the previous reference period.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable.



● **What was the share of socially sustainable investments?**

Not applicable.



● **What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?**

0.00% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section “How did the sustainability indicators perform” above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Pan European Equity Fund

Legal entity identifier: 549300TQKITRB2UV0T42

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 24.19 % of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Pan European Equity Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

From 7 July 2023:

The Fund intended to make sustainable investments by contributing to environmental objectives (such as climate change, water management, pollution prevention) and to social objectives (such as gender equality, action to make cities sustainable).

The Fund sought to achieve those objectives by investing in issuers which contribute positively to selected UN Sustainable Development Goals (SDGs) (generating at least 25% of the issuer's revenue) that relates to the above objectives. It should be noted that the full weight in the portfolio counted as sustainable investments when meeting the above criteria.

During the reference period, although the Fund did not commit to a minimum of sustainable investments, the Fund made some sustainable investments aligned with EU Taxonomy and contributed to Climate Change mitigation and Climate Change adaptation.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

From 7 July 2023:

The Fund primarily used the mandatory principal adverse impacts (PAI) indicators defined in Table 1 of Annex I of the regulatory technical standards for Regulation 2019/2088, combined with qualitative research and/or engagement, to assess whether the sustainable investments of the Fund cause significant harm (DNSH) to a relevant environmental or social investment objective. Where a company was determined to cause such significant harm, it could still be held within the Fund but did not count toward the "sustainable investments" within the Fund. For the avoidance of doubt, the assessment was done prior to investment and on the full holding.

During the reference period, although the Fund did not commit to a minimum of sustainable investments, the Fund made sustainable investments aligned with EU Taxonomy complying with the "do not significant harm" principle as set out in the EU Taxonomy.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please see above on how the indicators for adverse impacts on sustainability factors were taken into account.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

From 7 July 2023:

The portion of sustainable investments excluded companies, sectors or countries from the investment universe when such companies violate international norms and standards according to the definitions of the International Labour Organisation (ILO), the OECD or the United Nations. All issuers considered for investment were screened for compliance with, and excluded if they do not meet, UN Global Compact principles, based on third-party data and the Investment Manager's proprietary analysis and research.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|--------------|--|
| Greenhouse gas emissions | 1.GHG Emissions | 161,322.06 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 21,570.24 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 1,107,847.22 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 1,290,739.51 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 970.07 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,300.23 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 1.41 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 64.20 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 29.11 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.00 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 2.61 | |
| | Manufacturing | 0.75 | |
| | Mining & Quarrying | 0.60 | |
| | Real Estate Activities | 0.00 | |
| | Transportation & Storage | 0.37 | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.09 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity- | 12.55 | |

| | | | |
|------------------------------------|--|-------|--|
| | sensitive areas | | or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.00 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 1.25 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 15.49 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 11.98 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 41.61 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during

the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|----------------|
| TOTALENERGIES SE | Energy | 3.46% | France |
| MERCK KGAA | Health Care | 2.83% | Germany |
| UNICREDIT SPA | Financials | 2.76% | Italy |
| ASTRAZENECA PLC | Health Care | 2.70% | United Kingdom |
| SANOFI | Health Care | 2.67% | France |
| UPM-KYMMENE OYJ | Materials | 2.58% | Finland |
| SMURFIT KAPPA GR | Materials | 2.57% | Ireland |
| BP PLC | Energy | 2.56% | United Kingdom |
| CAPGEMINI SE | Information Technology | 2.50% | France |
| SIEMENS AG-REG | Industrials | 2.47% | Germany |
| DEUTSCHE TELEKOM | Communication Services | 2.38% | Germany |
| INFINEON TECH | Information Technology | 2.33% | Germany |
| ROCHE HLDG-GENUS | Health Care | 2.33% | Switzerland |
| SAINT GOBAIN | Industrials | 2.15% | France |
| VEOLIA ENVIRONNE | Utilities | 2.10% | France |



Asset allocation describes the share of investments in specific assets.

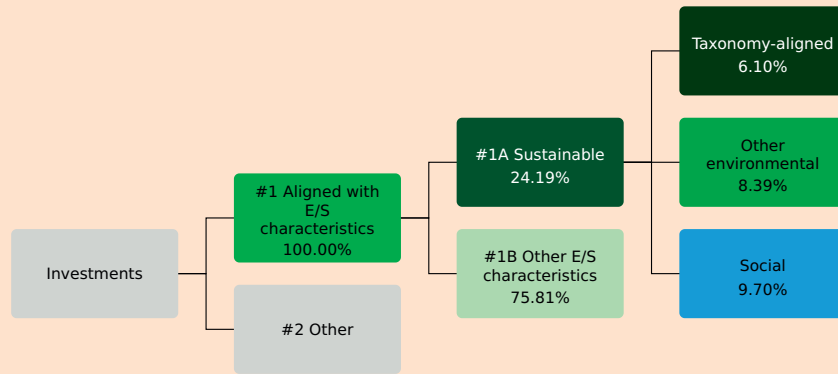
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

100.00% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0.00% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period.

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 14.46 |
| Communication Services | 4.40 |
| Consumer Discretionary | 8.95 |
| Information Technology | 7.33 |
| Industrials | 20.50 |
| Consumer Staples | 5.36 |
| Energy | 8.89 |
| Real Estate | 0.00 |
| Health Care | 10.43 |
| Materials | 12.18 |
| Utilities | 7.50 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 1.41 |
| 10102010 | Integrated Oil & Gas | 6.02 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 1.46 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 8.89 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Although the Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy, 6.10% (Turnover) of the Fund's portfolio was aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?

- Yes
 - In fossil gas
 - In nuclear energy
- No

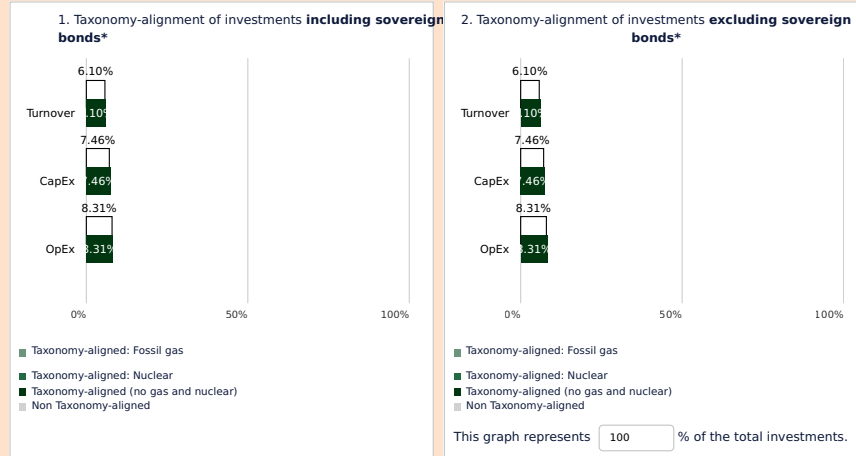
² Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

The below table shows the share of investments in transitional and enabling activities, the data is representative of the reference period.

| | Aligned |
|------------|---------|
| Enabling | 3.36% |
| Transition | 0.12% |

'Aligned' means % of revenues of the investments of the Fund that are aligned to the EU Taxonomy.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Even if the Fund had exposure to investments aligned with the EU Taxonomy, the Fund has no commitment in that regard.

The percentage of investments that were aligned with the EU Taxonomy increased compared to the previous reference period.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

8.39% of the Fund was invested in sustainable investments with an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

9.70% of the Fund was invested in socially sustainable investments.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

0.00% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes

which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section “How did the sustainability indicators perform” above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Pan European Equity Income Fund

Legal entity identifier: 5493001F6A7MEXLKZ036

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes No

| | |
|---|---|
| <p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: _____%</p> | <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>5.22</u> % of sustainable investments</p> <ul style="list-style-type: none"> <input checked="" type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p> |
|---|---|



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Pan European Equity Income Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|--|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: >=5% of revenue, Thermal Coal Power Generation: >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if >= 5% of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production >=5% revenue, Tobacco-related products and services >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Although the Fund did not commit to a minimum of sustainable investments, the Fund made some sustainable investments aligned with EU Taxonomy and contributed to Climate Change mitigation.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Although the Fund did not commit to a minimum of sustainable investments, the Fund made sustainable investments aligned with EU Taxonomy complying with the “do not significant harm” principle as set out in the EU Taxonomy.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please refer to above.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Please refer to above.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric | |
|---|---|-----------|--|--|
| Greenhouse gas emissions | 1.GHG Emissions | 4,706.39 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 1,272.58 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 41,974.78 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 47,953.75 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) | |
| | 2. Carbon footprint | 905.82 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) | |
| | 3. GHG Intensity of investee companies | 1,327.71 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) | |
| | 4. Exposure to companies active in the fossil fuel sector | 1.50 | % of the fund exposed to any fossil fuels revenue | |
| | 5. Share of non-renewable energy consumption | 63.36 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) | |
| | 5. Share of non-renewable energy production | 41.52 | | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector | |
| | Agriculture, Forestry & Fishing | 1.29 | | |
| | Construction | 0.00 | | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 2.62 | | |
| | Manufacturing | 0.65 | | |
| | Mining & Quarrying | 0.78 | | |
| | Real Estate Activities | 0.00 | | |
| Transportation & Storage | 0.37 | | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.09 | | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 15.34 | | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |

| | | | |
|------------------------------------|---|-------|---|
| Water | 8. Emissions to water | 0.09 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 1.86 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 15.84 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 18.62 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 41.49 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The

data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|----------------|
| ROCHE HLDG-GENUS | Health Care | 3.42% | Switzerland |
| DEUTSCHE TELEKOM | Communication Services | 3.36% | Germany |
| SANOFI | Health Care | 3.05% | France |
| ASTRAZENECA PLC | Health Care | 2.97% | United Kingdom |
| ALLIANZ SE-REG | Financials | 2.65% | Germany |
| BAE SYSTEMS PLC | Industrials | 2.45% | United Kingdom |
| TOTALENERGIES SE | Energy | 2.45% | France |
| RELX PLC | Industrials | 2.44% | United Kingdom |
| SAP SE | Information Technology | 2.35% | Germany |
| VEOLIA ENVIRONNE | Utilities | 2.30% | France |
| DHL GROUP | Industrials | 2.26% | Germany |
| BNP PARIBAS | Financials | 2.25% | France |
| SSE PLC | Utilities | 2.21% | United Kingdom |
| AXA | Financials | 2.12% | France |
| INFINEON TECH | Information Technology | 2.11% | Germany |



Asset allocation
describes the share of investments in specific assets.

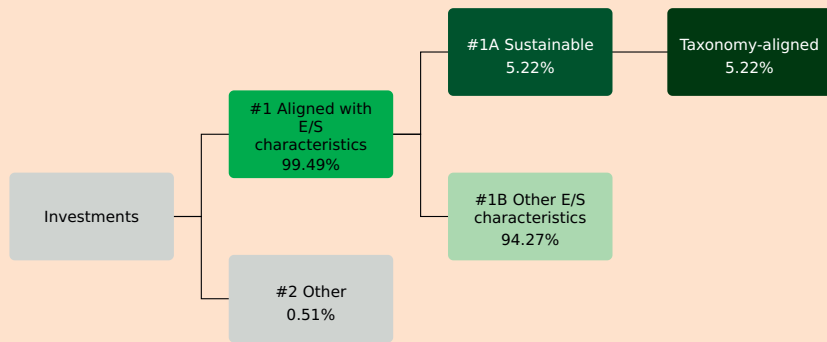
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

99.49% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0.51% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period.

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 13.01 |
| Communication Services | 7.10 |
| Consumer Discretionary | 7.18 |
| Information Technology | 6.78 |
| Industrials | 16.07 |
| Consumer Staples | 10.39 |
| Energy | 8.68 |
| Real Estate | 0.00 |
| Health Care | 11.04 |
| Materials | 9.80 |
| Utilities | 9.44 |
| Cash | 0.51 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 6.90 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 1.78 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 8.68 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Although the Fund did not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy, 5.22% (Turnover) of the Fund's portfolio was aligned with the EU Taxonomy.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

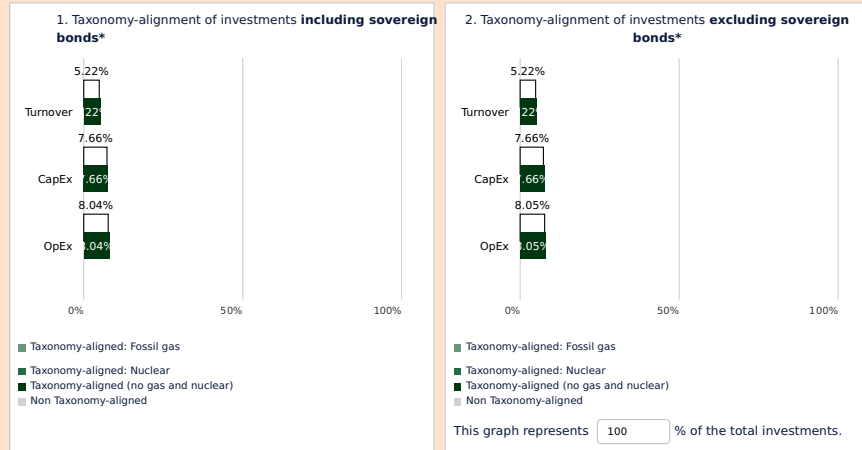
Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

- Yes
- In fossil gas In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

The below table shows the share of investments in transitional and enabling activities - The data is representative of the reference period.

| | Aligned |
|-------------------|--------------|
| Enabling | 1.28% |
| Transition | 1.20% |

'Aligned' means % of revenues of the investments of the Fund that are aligned to the EU Taxonomy.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Even if the Fund had exposure to investments aligned with the EU Taxonomy, the Fund has no commitment in that regard.

The percentage of investments that were aligned with the EU Taxonomy increased compared to the previous reference period.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

0.51% of the Fund’s asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusion framework, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section “How did the sustainability indicators perform” above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, the ESG team monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund’s portfolio that were deemed to flag against PAI indicators.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Pan European Focus Equity Fund

Legal entity identifier: 5493004JNL3QS8BUWS23

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes No

| | |
|---|---|
| <p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: _____%</p> | <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>7.32</u> % of sustainable investments</p> <ul style="list-style-type: none"> <input checked="" type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p> |
|---|---|



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Pan European Focus Equity Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|--|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: >=5% of revenue, Thermal Coal Power Generation: >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if >= 5% of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production >=5% revenue, Tobacco-related products and services >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Although the Fund did not commit to a minimum of sustainable investments, the Fund made some sustainable investments aligned with EU Taxonomy and contributed to Climate Change mitigation.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Although the Fund did not commit to a minimum of sustainable investments, the Fund made sustainable investments aligned with EU Taxonomy complying with the “do not significant harm” principle as set out in the EU Taxonomy.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please refer to above.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Please refer to above.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|-----------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 4,516.49 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 885.43 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 42,557.32 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 47,959.25 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 959.36 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,441.46 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 64.46 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 29.39 | |
| | 6. Energy consumption intensity per high impact climate sector | | |
| | Agriculture, Forestry & Fishing | 1.29 | |
| | Construction | 0.06 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 2.64 | |
| | Manufacturing | 0.57 | |
| | Mining & Quarrying | 2.04 | |
| | Real Estate Activities | 0.00 | |
| Transportation & Storage | 0.37 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.00 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 16.06 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.12 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 2.16 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |

| | | |
|---|-------|---|
| Multinational Enterprises | | |
| 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 11.04 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| 12. Unadjusted gender pay gap | 28.28 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| 13. Board gender diversity | 40.37 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|----------------|
| TOTALENERGIES SE | Energy | 4.83% | France |
| MERCK KGAA | Health Care | 4.37% | Germany |
| AXA | Financials | 3.67% | France |
| VEOLIA ENVIRONNE | Utilities | 3.56% | France |
| UNICREDIT SPA | Financials | 3.44% | Italy |
| ASTRAZENECA PLC | Health Care | 3.40% | United Kingdom |
| HEINEKEN NV | Consumer Staples | 3.37% | Netherlands |
| SIEMENS AG-REG | Industrials | 3.19% | Germany |
| UPM-KYMMENE OYJ | Materials | 3.06% | Finland |
| SSE PLC | Utilities | 3.05% | United Kingdom |
| ING GROEP NV | Financials | 2.94% | Netherlands |
| SAINT GOBAIN | Industrials | 2.92% | France |
| DEUTSCHE TELEKOM | Communication Services | 2.89% | Germany |
| CAPGEMINI SE | Information Technology | 2.82% | France |
| ENGIE | Utilities | 2.75% | France |



What was the proportion of sustainability-related investments?

Asset allocation describes the share of

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity

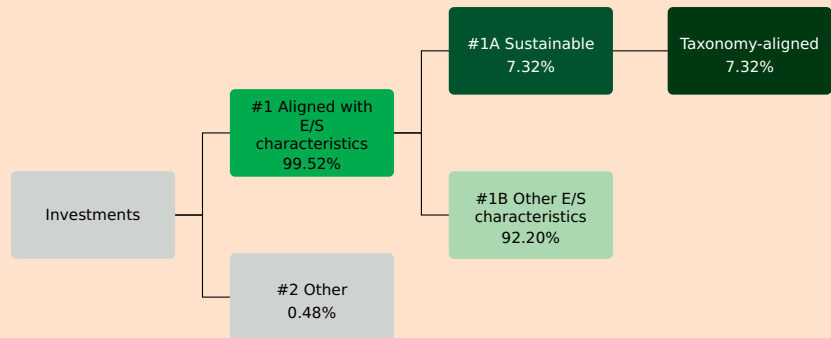
investments in specific assets.

purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

99.52% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0.48% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● In which economic sectors were the investments made?

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 16.95 |
| Communication Services | 3.27 |
| Consumer Discretionary | 4.24 |
| Information Technology | 8.83 |
| Industrials | 17.13 |
| Consumer Staples | 5.45 |
| Energy | 11.09 |
| Real Estate | 0.00 |
| Health Care | 11.02 |
| Materials | 9.59 |
| Utilities | 11.95 |
| Cash | 0.48 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|--------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 2.44 |
| 10102010 | Integrated Oil & Gas | 6.11 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 2.54 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 11.09 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Although the Fund did not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy, 7.32% (Turnover) of the Fund's portfolio was aligned with the EU Taxonomy.

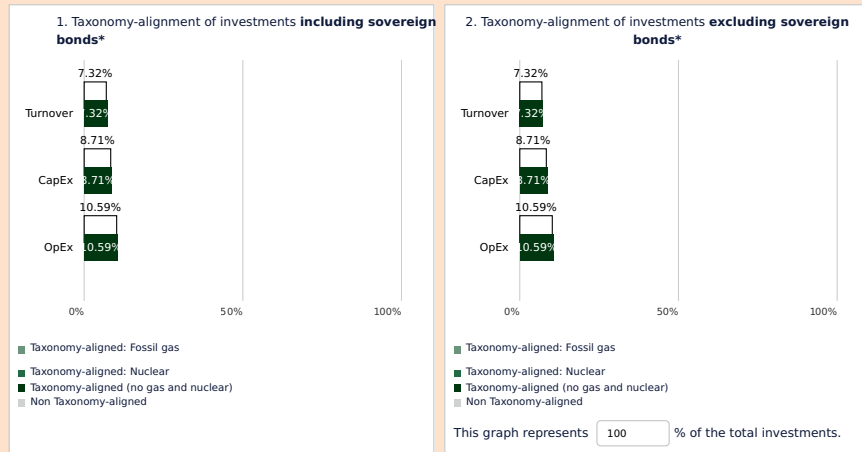
Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

- Yes
- In fossil gas In nuclear energy
- No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

for a transition to a green economy.
 - **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

The below table shows the share of investments in transitional and enabling activities - The data is representative of the reference period.

| | Aligned |
|-------------------|--------------|
| Enabling | 3.61% |
| Transition | 0.16% |

'Aligned' means % of revenues of the investments of the Fund that are aligned to the EU Taxonomy.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Even if the Fund had exposure to investments aligned with the EU Taxonomy, the Fund has no commitment in that regard.

The percentage of investments that were aligned with the EU Taxonomy increased compared to the previous reference period.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

0.48% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section “How did the sustainability indicators perform” above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Pan European Small Cap Equity Fund

Legal entity identifier: 549300H6YNCBWKONWA98

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes No

| | |
|---|---|
| <p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: _____%</p> | <p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p> |
|---|---|



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Pan European Small Cap Equity Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ of revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric | |
|---|--|-----------|--|--|
| Greenhouse gas emissions | 1.GHG Emissions | 3,120.23 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 896.20 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 77,927.30 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 81,943.73 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) | |
| | 2. Carbon footprint | 1,273.63 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) | |
| | 3. GHG Intensity of investee companies | 1,692.17 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) | |
| | 4. Exposure to companies active in the fossil fuel sector | 1.80 | % of the fund exposed to any fossil fuels revenue | |
| | 5. Share of non-renewable energy consumption | 71.10 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) | |
| | 5. Share of non-renewable energy production | 16.88 | | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector | |
| | Agriculture, Forestry & Fishing | 0.00 | | |
| | Construction | 0.06 | | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 5.10 | | |
| | Manufacturing | 1.54 | | |
| | Mining & Quarrying | 1.17 | | |
| | Real Estate Activities | 0.02 | | |
| | Transportation & Storage | 0.76 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.01 | | | |
| Biodiversity | 7. Activites negatively affecting biodiversity-sensitive areas | 1.24 | | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |

| | | | |
|------------------------------------|--|-------|--|
| Water | 8. Emissions to water | 0.58 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 1.22 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 56.15 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 16.02 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 38.49 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The

data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|-----------------------|------------------------|----------|----------------|
| COFACE SA | Financials | 2.94% | France |
| REPLY SPA | Information Technology | 2.89% | Italy |
| GVS SpA | Industrials | 2.82% | Italy |
| BG AV COM | Financials | 2.75% | Austria |
| PEUGEOT INVEST | Financials | 2.69% | France |
| FUGRO NV | Industrials | 2.62% | Netherlands |
| ISS A/S | Industrials | 2.61% | Denmark |
| TKH GROUP NV | Industrials | 2.43% | Netherlands |
| Piovan SpA | Industrials | 2.43% | Italy |
| TECHNIP ENERGIES | Energy | 2.37% | France |
| Azelis Group NV | Industrials | 2.14% | Belgium |
| WATCHES OF SWITZ | Consumer Discretionary | 2.12% | United Kingdom |
| Medacta Group SA | Health Care | 2.10% | Switzerland |
| Auto Trader Group PLC | Communication Services | 2.08% | United Kingdom |
| ConvaTec Group PLC | Health Care | 2.02% | United Kingdom |



Asset allocation
describes the share of investments in specific assets.

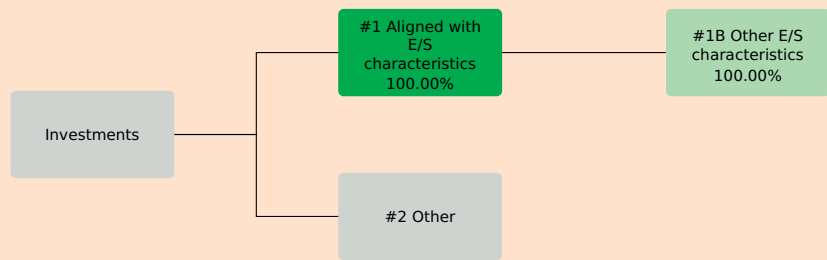
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

100.00% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0.00% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in other funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 16.97 |
| Communication Services | 7.21 |
| Consumer Discretionary | 10.38 |
| Information Technology | 10.97 |
| Industrials | 31.18 |
| Consumer Staples | 3.75 |
| Energy | 4.79 |
| Real Estate | 1.61 |
| Health Care | 6.55 |
| Materials | 4.63 |
| Utilities | 1.94 |
| Unclassified | 0.02 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 4.79 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 4.79 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

- Yes
 - In fossil gas
 - In nuclear energy
- No

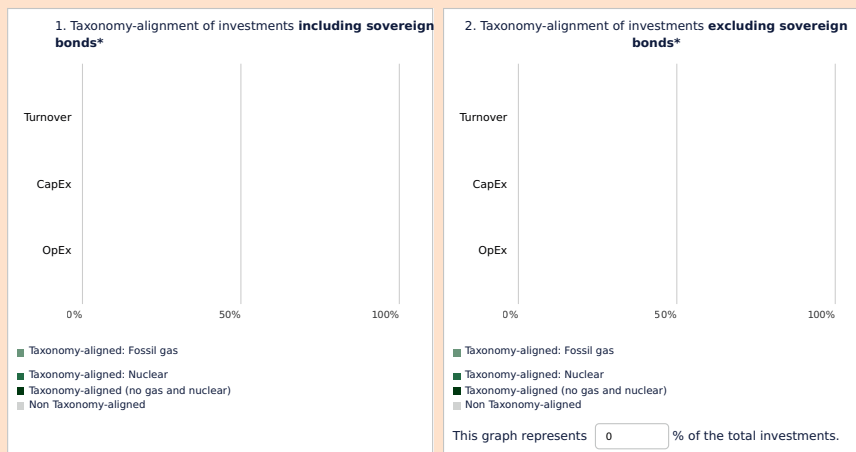
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not Applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

0.00% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Sustainable Eurozone Equity Fund

Legal entity identifier: 549300B1JWYSP2H0XK58

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 92.88 % of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco sustainable Eurozone Equity Fund (the "Fund") invested in companies transitioning to a low carbon economy. By focusing on, and engaging with higher carbon emitting companies, the aim is for the Fund to remove more carbon than the benchmark (MSCI EMU index) on a three-year rolling basis.

● **How did the sustainability indicators perform?**

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 29th of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability Indicator | Indicator Performance |
|--|--|
| Overall Global Compact Compliance, excluded if assessed as being Not Compliant with any principle | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Country sanctions, companies with severe violations are excluded | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Good governance, companies scoring 5, the lowest score, on our internal ESG proprietary system, ESGIntel will be excluded | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Socially responsible, companies scoring 5, the lowest score, on our internal ESG proprietary system, ESGIntel will be excluded | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if > 0% of revenue including companies in countries not part of the non-proliferation treaty | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal Extraction >=5% of revenue; Thermal Coal Power Generation >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if >= 5% of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco, excluded if Tobacco Products production: >=5% of revenue, Tobacco related products and services: >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis: >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Reduction of the combined scope 1, 2, and 3 emissions (as measured in tonnes of Co2) of the Fund's portfolio (incorporating the holding period and weight of each stock within this calculation) vs. the weighted average emission reduction of the benchmark (MSCI EMU index) | As highlighted in the sustainability-related disclosures of the Fund, the carbon emission data for Scope 1, 2 and 3 are sourced from ISS, which the investment manager believes to be the best quality provider in this area. The Fund will report the data in line with ISS releases. For example, 2021 annual data will be available in Spring of 2023. Therefore, the 2023 emissions data will be available in Spring 2025. That said, a manual check of the 2023 emission data was completed for the key emitters of the Fund and the benchmark (these make up about 80% of emissions) by reading the data disclosed in 2023 annual reports. From our analysis, we believe the Fund's weighted average absolute emissions have reduced by more than the benchmark during 2023. |

● **...and compared to previous periods?**

Not Applicable.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund intended to make sustainable investments by contributing to the environmental objective of climate change mitigation within the meaning of EU Taxonomy.

The Fund sought to achieve this objective by selecting companies that are able and willing to de-carbonise more than the benchmark, MSCI EMU Index, on a three year rolling basis utilizing the Investment Manager's proprietary methodology, the carbon transition framework. Under this framework a company's ability to reduce its carbon emissions was assessed using a theoretical carbon liability which was calculated by applying the EU Emission Trading System (ETS) non-compliance fine of Co2 to the total carbon emitted for each company. The company's ability to cover this theoretical liability was assessed by looking at the cross-cycle Free Cash Flow that can be sustainably generated by the company going forward.

A company's willingness to reduce its carbon emissions is determined by qualitative analysis by the Investment Manager which will include engagement with the company.

It should be noted that the full weight in the portfolio counted as sustainable investments when meeting the above criteria.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund primarily used the mandatory principal adverse impacts (PAI) indicators defined in Table 1 of Annex I of the regulatory technical standards for Regulation 2019/2088, combined with qualitative research and/or engagement, to assess whether the sustainable investments of the Fund cause significant harm (DNSH) to a relevant environmental or social investment objective. Where a company was determined to cause such significant harm, it could still be held within the Fund but did not count toward the "sustainable investments" within the Fund. For the avoidance of doubt, the assessment was done prior to investment and on the full holding.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please see above on how the indicators for adverse impacts on sustainability factors were taken into account.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The Fund excluded companies, sectors or countries from the investment universe when such companies violate international norms and standards according to the definitions of the International Labour Organisation (ILO), the OECD or the United Nations. All issuers considered for investment were screened for compliance with, and excluded if they did not meet UN Global Compact principles, based on third-party data and the Investment Manager's proprietary analysis and research.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|------------|--|
| Greenhouse gas emissions | 1.GHG Emissions | 10,533.75 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 3,961.41 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 121,184.96 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 135,680.12 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 974.80 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,200.62 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 65.16 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 31.25 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 1.29 | |
| | Construction | 0.00 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 3.43 | |
| | Manufacturing | 0.46 | |
| | Mining & Quarrying | 0.86 | |
| | Real Estate Activities | 0.00 | |
| | Transportation & Storage | 0.26 | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.07 | | |
| Biodiversity | 7. Activites negatively affecting biodiversity-sensitive areas | 13.70 | |

| | | | |
|------------------------------------|--|-------|--|
| | | | activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.14 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 2.00 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 10.10 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 16.77 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 41.06 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 29th of March 2023 to the

29th of February 2024.
The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|-------------|
| SANOFI | Health Care | 4.30% | France |
| DEUTSCHE TELEKOM | Communication Services | 4.23% | Germany |
| TOTALENERGIES SE | Energy | 4.06% | France |
| SAP SE | Information Technology | 3.78% | Germany |
| ALLIANZ SE-REG | Financials | 3.54% | Germany |
| BNP PARIBAS | Financials | 3.31% | France |
| SIEMENS AG-REG | Industrials | 3.31% | Germany |
| INFINEON TECH | Information Technology | 3.24% | Germany |
| AXA | Financials | 3.07% | France |
| MERCK KGAA | Health Care | 2.94% | Germany |
| VEOLIA ENVIRONNE | Utilities | 2.93% | France |
| HEINEKEN NV | Consumer Staples | 2.70% | Netherlands |
| UPM-KYMMENE OYJ | Materials | 2.69% | Finland |
| EDP | Utilities | 2.65% | Portugal |
| ROCHE HLDG-GENUS | Health Care | 2.61% | Switzerland |



Asset allocation
describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

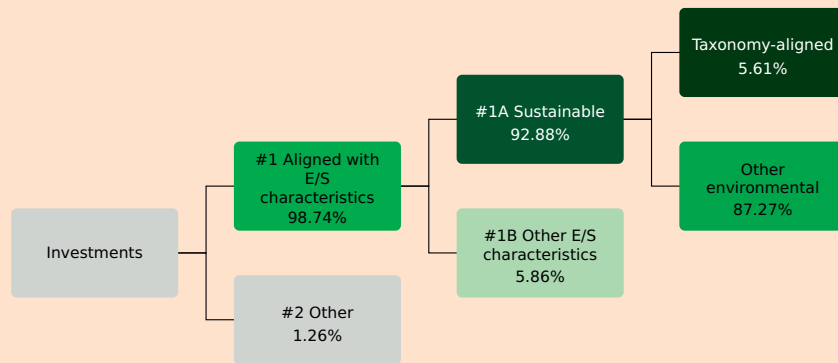
The Fund made investments aligned with the E/S characteristics for a minimum of 90% of its portfolio (#1 Aligned with E/S characteristics) by virtue of binding elements of the Fund's investment strategy. A maximum of 10% was invested in money market instruments or ancillary liquid assets for liquidity management purposes (#2 Other).

● What was the asset allocation?

98.74% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

1.26% of the Fund was invested in financial derivative instruments for investment and/or hedging and/or efficient portfolio management purposes, cash that was held for ancillary liquidity purposes, and investments in other funds that were not subject to the same restrictions.

92.88% of the Fund was invested in sustainable investments.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period.

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 17.25 |
| Communication Services | 6.34 |
| Consumer Discretionary | 5.29 |
| Information Technology | 10.08 |
| Industrials | 14.76 |
| Consumer Staples | 6.61 |
| Energy | 9.01 |
| Real Estate | 0.00 |
| Health Care | 12.78 |
| Materials | 6.94 |
| Utilities | 9.68 |
| Cash | 1.26 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 6.73 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 2.28 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 9.01 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Although the Fund did not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy, 5.61% (Turnover) of the Fund's portfolio was aligned with the EU Taxonomy.

to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

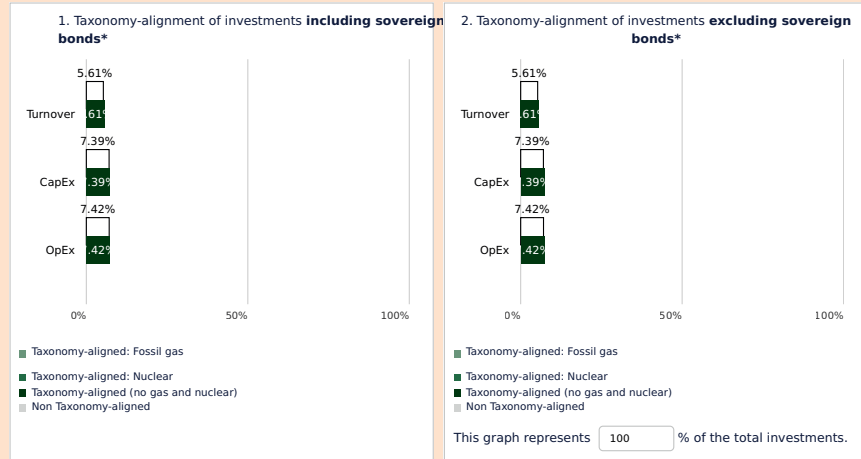
Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

- Yes
- In fossil gas In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

The below table shows the share of investments in transitional and enabling activities - the data is representative of the reference period.

| | Aligned |
|------------|---------|
| Enabling | 1.13% |
| Transition | 1.09% |

'Aligned' means % of revenues of the investments of the Fund that are aligned to the EU Taxonomy

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

87.27% of the Fund was invested in sustainable investments with an environmental objective not aligned with the EU Taxonomy. The Investment Manager monitors closely the evolution of the dataset and their reliance and may increase the portion of sustainable investments aligned with EU Taxonomy as the case may be, which will decrease the exposure to sustainable investments not aligned with EU Taxonomy in the Fund.



● **What was the share of socially sustainable investments?**

Not applicable.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

As described above, the Fund could hold up to 10% in ancillary liquid assets or money market instruments for cash management/liquidity purposes which was not assessed for compliance with the above ESG framework. Due to the neutral nature of the assets, no minimum safeguards were put in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions and the best-in-class approach, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section “How did the sustainability indicators perform” above for further information.

In addition to the Fund’s sustainability indicators outlined in the answer to the second question of the report, as part of the Fund’s consideration of principal adverse impacts on sustainability factors, the ESG team supported the investment teams in monitoring the investments against PAI indicators. Research is conducted into certain issuers in the Fund’s portfolio that were deemed to flag against PAI indicators, in order to determine whether a consideration plan should be developed. For flagging companies that are deemed to have not sufficiently addressed their impact relating to a particular PAI, a consideration plan will be developed. For the Fund, 4 companies flagging on PAI indicators were considered, and following a qualitative consideration overlay, developed a consideration plan for 1 company.



How did this financial product perform compared to the reference benchmark?

The Fund was not compared to a reference benchmark.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Sustainable Pan European Structured Equity Fund Legal entity identifier: 549300QJF188JY01X117

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

| ●● <input type="checkbox"/> Yes | ●● <input checked="" type="checkbox"/> No |
|---|---|
| <input type="checkbox"/> It made sustainable investments with an environmental objective: _____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy | <input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>77.76</u> % of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective |
| <input type="checkbox"/> It made sustainable investments with a social objective: _____% | <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments |



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Sustainable Pan European Fund (the "Fund") aimed to promote environmental characteristics related to climate change mitigation (such as carbon emissions) as well as natural resource utilization and pollution (for example by exclusion of companies involved in fossil fuel, coal, nuclear power or activities generating pollution).

The Fund also promoted social characteristics related to human rights by excluding companies in violation of any UN Global Compact's principles (based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding controversial activities issuers involved in (but not limited to) manufacturing or sale of conventional weapons or production and distribution of tobacco. The Fund aimed to select companies and issuers that display superior sustainable management and sustainable products or processes, fulfilling ecological and social requirements particularly well, ranging from climate efficiency and low water consumption to labour safety and satisfaction. Ecological characteristics were assessed using an energy transition score. Social features were considered by excluding companies with controversial business behaviours.

The Fund achieved its environmental and social characteristics by applying its exclusion and best-in class approach on an on-going basis.

The Fund is managed systematically. In every rebalancing, it is ensured that the Fund meets the environmental and social characteristics.

● **How did the sustainability indicators perform?**

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability Indicator | Indicator Performance |
|---|--|
| Turnover derived from thermal coal mining, excluded if $\geq 5\%$ Turnover derived from burning coal for power generation, excluded if $\geq 5\%$ Proportion in electricity generation fuel mix from coal, excluded if $\geq 5\%$ Structural increase of thermal coal activities over 3 years, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenues that comes from projects or the extraction of tar sands, excluded if 0% and oil shale, as well as the proportion of reserves in tar sands or oil shale Involvement in fracking activities, excluded if Yes Involvement in arctic drilling activities, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenues are derived from fossil fuel industries, excluded if $\geq 5\%$ Structural increase of fossil activities over 3 year, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Company's commitment to define clear objectives and appropriate measures to ensure management of the environmental impacts of products and services, excluded if insufficient environmental strategy | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Production of restricted chemicals, excluded if 0% | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in the field of endangering biodiversity, excluded if yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in the field of preventing and managing of accidental pollution or soil pollution, excluded if yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in the field of community involvement (including e.g. impact of operations on the local economy, responsible tax strategy, transfer of technology and skills), excluded if yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Turnover from nuclear power, excluded if $\geq 5\%$ Proportion in electricity generation fuel mix from nuclear power, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Manufacture or sale of civilian firearms or related products, excluded if $\geq 5\%$ Manufacture of civilian firearms or related products, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Sales that are related to military sales including key parts or services, for conventional weapons, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial Weapons, excluded if $>0\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Turnover from production and distribution of tobacco, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Turnover from production of tobacco, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Fail to pass the global compact screening, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in labour rights including the supply chain, forced or child labour and discrimination, excluded if yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in pollution or lack of protection of water resources, excluded if yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

| | |
|---|--|
| Involvement in recreational cannabis, excluded if yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in corruption, excluded if yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Energy Transition Score | 61 |
| % of issuers that are in the Top 75% of universe based on the energy transition score | 100% |
| The Fund's Scope 1 and 2 GHG emission intensity vs the market cap weighted (MSCI Europe Index) GHG Scope 1 and 2 GHG emission intensity | 71.6 vs 105 |

● **...and compared to previous periods?**

With regards to the exclusions disclosed in the table above, there were no active breaches noted during the previous reference period (from March 2022 to February 2023). For the other sustainability indicators used, please refer to the table below for a comparison with the previous period.

| Sustainability Indicator | Indicator Performance 28-Feb-23 | Indicator Performance 29-Feb-24 |
|---|---------------------------------|---------------------------------|
| Energy Transition Score | 55 | 61 |
| % of issuers that are in the Top 75% of universe based on the energy transition score | 100% | 100% |
| The Fund's Scope 1 and 2 GHG emission intensity vs the market cap weighted (MSCI Europe Index) GHG Scope 1 and 2 GHG emission intensity | 73.4 vs 111.8 | 71.6 vs. 105.0 |

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund made sustainable investments by contributing to environmental objectives (such as climate change, water management, pollution prevention) and to social objectives (such as good health, well-being and gender equality).

The Fund sought to achieve those objectives by investing in (i) issuers which contribute positively to selected UN Sustainable Development Goals (SDGs) (generating at least 25% of the issuer's revenue) that relate to the above objectives, or (ii) companies which generate a material part of the revenue from environmental impact themes such as energy transition (by selecting companies in the top 25% based on the energy transition score within its region and sector), healthcare (by selecting companies part of the GICS Sector 35) and food (by selecting companies part of the GICS Industry 302020). The Fund also used a best-in-class approach, utilizing the investment manager's proprietary scoring methodology and selecting companies in the top 75% within the respective peer group for either score eligible. It should be noted that the full weight in the portfolio counted as sustainable investments when meeting the above criteria.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund primarily used the mandatory principal adverse impacts (PAI) indicators defined in Table 1 of Annex I of the regulatory technical standards for Regulation 2019/2088, combined with qualitative research and/or engagement, to assess whether the sustainable investments of the Fund cause significant harm (DNSH) to a relevant environmental or social investment objective. Where a company was determined to cause such significant harm, it could still be held within the Fund but did not count toward the "sustainable investments" within the Fund. For the avoidance of doubt, the assessment was done prior to investment and on the full holding.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please see above on how the indicators for adverse impacts on sustainability factors were taken into account.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The Fund excluded companies, sectors or countries from the investment universe when such companies violate international norms and standards according to the definitions of the International Labour Organisation (ILO), the OECD or the United Nations. All issuers considered for investment were screened for compliance with, and excluded if they did not meet UN Global Compact principles, based on third-party data and the Investment Manager's proprietary analysis and research.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric | |
|---|--|------------|--|---|
| Greenhouse gas emissions | 1.GHG Emissions | 39,916.50 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 7,846.47 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 516,026.69 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 563,789.67 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) | |
| | 2. Carbon footprint | 613.89 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) | |
| | 3. GHG Intensity of investee companies | 1,008.06 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) | |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue | |
| | 5. Share of non-renewable energy consumption | 56.19 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) | |
| | 5. Share of non-renewable energy production | 15.37 | | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector | |
| | Agriculture, Forestry & Fishing | 1.19 | | |
| | Construction | 0.02 | | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 2.06 | | |
| | Manufacturing | 0.45 | | |
| | Mining & Quarrying | 1.06 | | |
| | Real Estate Activities | 0.00 | | |
| | Transportation & Storage | 0.27 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.53 | | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.06 | | | |
| Biodiversity | 7. Activites negatively affecting biodiversity-sensitive areas | 3.22 | | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where |

| | | | |
|------------------------------------|---|--------|---|
| | | | activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.14 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 358.15 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 22.58 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 12.33 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 39.69 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period

which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|---------------|
| MICROSOFT CORP | Information Technology | 3.26% | United States |
| APPLE INC | Information Technology | 2.56% | United States |
| CISCO SYSTEMS | Information Technology | 1.89% | United States |
| WALMART INC | Consumer Staples | 1.60% | United States |
| COMCAST CORP-A | Communication Services | 1.37% | United States |
| PEPSICO INC | Consumer Staples | 1.36% | United States |
| NVIDIA CORP | Information Technology | 1.34% | United States |
| META PLATFORMS-A | Communication Services | 1.32% | United States |
| CONS EDISON INC | Utilities | 1.29% | United States |
| GILEAD SCIENCES | Health Care | 1.28% | United States |
| EXPEDITORS INTL | Industrials | 1.24% | United States |
| KIMBERLY-CLARK | Consumer Staples | 1.22% | United States |
| CARDINAL HEALTH | Health Care | 1.22% | United States |
| FISERV INC | Financials | 1.22% | United States |
| ALPHABET INC-A | Communication Services | 1.21% | United States |



Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

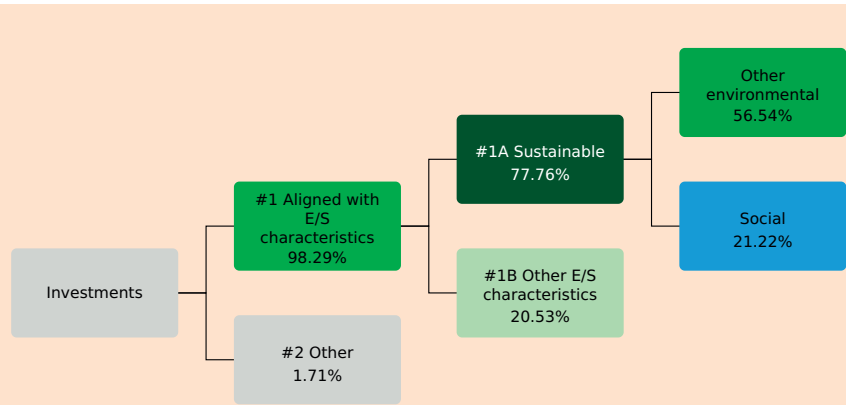
The Fund made investments aligned with the E/S characteristics for a minimum of 90% of its portfolio (#1 Aligned with E/S characteristics) by virtue of binding elements of the Fund's investment strategy. A maximum of 10% was invested in money market instruments or ancillary liquid assets for liquidity management purposes (#2 Other).

● What was the asset allocation?

98.29% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

1.71% of the Fund was invested in financial derivative instruments for investment and/or hedging and/or efficient portfolio management purposes, cash that was held for ancillary liquidity purposes, and investments in other funds that were not subject to the same restrictions.

77.76% of the Fund was invested in sustainable investments.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|--------------------------|---------------|
| Financials | 21.24 |
| Communication Services | 7.55 |
| Consumer Discretionary | 7.22 |
| Information Technology | 3.60 |
| Industrials | 14.18 |
| Consumer Staples | 15.30 |
| Energy | 0.04 |
| Real Estate | 0.00 |
| Health Care | 11.14 |
| Materials | 3.58 |
| Utilities | 2.60 |
| Sovereign | 11.84 |
| Cash & Other/Derivatives | 1.71 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.04 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.04 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?**

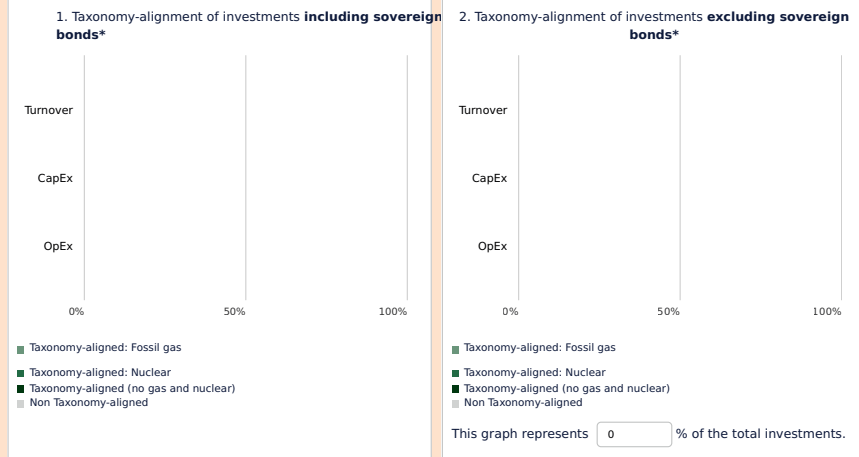
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

56.54% of the Fund was invested in sustainable investments with an environmental objective not aligned with the EU Taxonomy. The Investment Manager monitors closely the evolution of the dataset and their reliance and may increase the portion of sustainable investments aligned with EU Taxonomy as the case may be, which will decrease the exposure to sustainable investments not aligned with EU Taxonomy in the Fund.



● **What was the share of socially sustainable investments?**

21.22% of the Fund was invested in socially sustainable investments.



● **What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?**

As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes which was not assessed for compliance with the above ESG framework. Due to the neutral nature of the assets, no minimum safeguards were put in place.

² Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions and the best-in-class approach, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section “How did the sustainability indicators perform” above for further information.

In addition to the Fund’s sustainability indicators outlined in the answer to the second question of the report, as part of the Fund’s consideration of principal adverse impacts on sustainability factors, the ESG team supported the investment teams in monitoring the investments against PAI indicators. Research is conducted into certain issuers in the Fund’s portfolio that were deemed to flag against PAI indicators, in order to determine whether a consideration plan should be developed. For flagging companies that are deemed to have not sufficiently addressed their impact relating to a particular PAI, a consideration plan will be developed. For the Fund, 1 company flagging on PAI indicators were considered, and following a qualitative consideration overlay, no consideration plan was developed for any company.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

The Fund was not compared to a reference benchmark.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco UK Equity Fund

Legal entity identifier: 549300YW6DBGECR4K708

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

| <input checked="" type="radio"/> <input type="radio"/> Yes | <input type="radio"/> <input checked="" type="radio"/> No |
|---|---|
| <input type="checkbox"/> It made sustainable investments with an environmental objective: _____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: _____% | <input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments |



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco UK Equity Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|-----------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 5,261.38 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 972.87 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 54,835.40 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 61,069.67 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 916.42 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,445.69 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 1.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 66.41 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 46.55 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.00 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 2.16 | |
| | Manufacturing | 0.28 | |
| | Mining & Quarrying | 0.73 | |
| | Real Estate Activities | 0.00 | |
| | Transportation & Storage | 0.00 | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.45 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.08 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 22.18 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.01 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.41 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of processes and | 31.56 | Share of investments in investee companies |

| | | | |
|--|---|-------|--|
| | compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | | without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 18.80 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 41.22 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|----------------|
| SHEL LN COM | Energy | 6.72% | United Kingdom |
| BP PLC | Energy | 6.55% | United Kingdom |
| UNILEVER PLC | Consumer Staples | 4.88% | United Kingdom |
| ASTRAZENECA PLC | Health Care | 4.62% | United Kingdom |
| SSE PLC | Utilities | 4.27% | United Kingdom |
| SANOFI | Health Care | 3.36% | France |
| NATIONAL GRID PL | Utilities | 3.31% | United Kingdom |
| GSK LN COM | Health Care | 3.23% | United Kingdom |
| NATWEST GROUP PL | Financials | 3.19% | United Kingdom |
| WHITBREAD PLC | Consumer Discretionary | 3.06% | United Kingdom |
| TESCO PLC | Consumer Staples | 2.94% | United Kingdom |
| LLOYDS BANKING | Financials | 2.84% | United Kingdom |
| ANGLO AMER PLC | Materials | 2.76% | United Kingdom |



What was the proportion of sustainability-related investments?

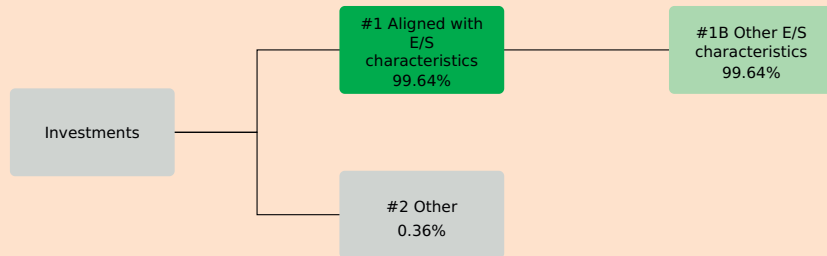
Asset allocation describes the share of investments in specific assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

99.64% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0.36% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 15.98 |
| Communication Services | 1.35 |
| Consumer Discretionary | 8.07 |
| Information Technology | 1.08 |
| Industrials | 8.66 |
| Consumer Staples | 16.06 |
| Energy | 15.95 |
| Real Estate | 0.00 |
| Health Care | 13.73 |
| Materials | 5.49 |
| Utilities | 13.27 |
| Cash | 0.36 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|--------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 15.95 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 15.95 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.



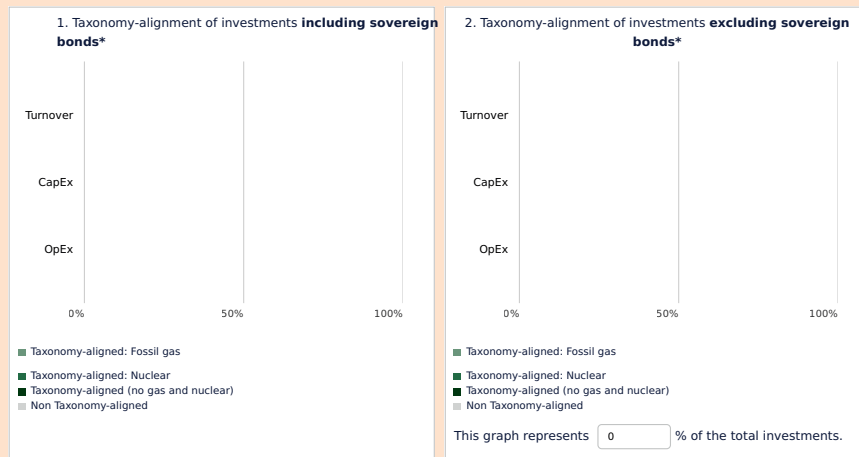
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

- Yes
- In fossil gas In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

What was the share of investments made in transitional and enabling activities?

Not applicable.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

0.36% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Japanese Equity Advantage Fund

Legal entity identifier: 7HZG5DK7IZ5EQYYCJG54

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

| Did this financial product have a sustainable investment objective? | |
|---|--|
| <p><input checked="" type="radio"/> <input type="radio"/> Yes</p> <p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: _____%</p> | <p><input type="radio"/> <input checked="" type="radio"/> No</p> <p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p> |



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Japanese Equity Advantage Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty and military contracting.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|--|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: >=5% of revenue, Thermal Coal Power Generation: >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if >= 5% of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production >=5% revenue, Tobacco-related products and services >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Military Contracting, excluded if military contracting overall >=10%; small arms overall >=10% | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|------------|--|
| Greenhouse gas emissions | 1.GHG Emissions | 18,104.23 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 38,603.29 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 561,867.03 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 618,574.55 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 346.99 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 597.25 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 86.37 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 0.00 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.01 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.00 | |
| | Manufacturing | 0.73 | |
| | Mining & Quarrying | 0.00 | |
| | Real Estate Activities | 0.00 | |
| | Transportation & Storage | 1.09 | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.04 | | |
| Biodiversity | 7. Activites negatively affecting biodiversity-sensitive areas | 0.00 | |

| | | | |
|------------------------------------|--|-------|---|
| | | | activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.03 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.16 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 73.47 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 0.00 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 16.34 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th

of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|---------|
| TOYOTA TSUSHO | Industrials | 4.68% | Japan |
| USS CO LTD | Consumer Discretionary | 4.54% | Japan |
| CANON INC | Information Technology | 4.32% | Japan |
| HOYA CORP | Health Care | 4.15% | Japan |
| KEYENCE CORP | Information Technology | 4.13% | Japan |
| ORIX CORP | Financials | 4.11% | Japan |
| SANRIO CO LTD | Consumer Discretionary | 3.94% | Japan |
| ITO EN LTD | Consumer Staples | 3.49% | Japan |
| SHIN-ETSU CHEM | Materials | 3.46% | Japan |
| SQUARE ENIX HD | Communication Services | 3.46% | Japan |
| NIPPON SANSO HOL | Materials | 3.31% | Japan |
| DENTSU GROUP INC | Communication Services | 3.24% | Japan |
| TREND MICRO INC | Information Technology | 3.24% | Japan |



Asset allocation describes the share of investments in specific assets.

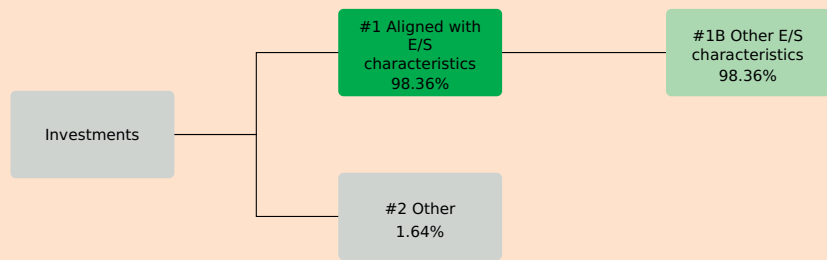
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

98.36% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

1.64% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; or was held as cash for ancillary liquidity purposes.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 8.76 |
| Communication Services | 12.38 |
| Consumer Discretionary | 16.60 |
| Information Technology | 20.48 |
| Industrials | 14.71 |
| Consumer Staples | 4.11 |
| Energy | 0.00 |
| Real Estate | 0.00 |
| Health Care | 12.70 |
| Materials | 8.62 |
| Utilities | 0.00 |
| Cash | 1.64 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.00 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

- Yes
- In fossil gas In nuclear energy
- No

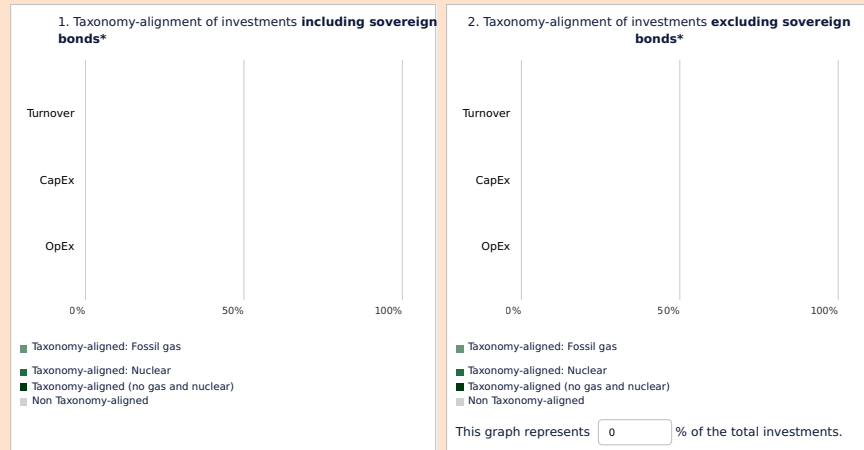
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

1.64% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Nippon Small/Mid Cap Equity Fund

Legal entity identifier: 5493007LQNCU3HZSFM42

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Nippon Small/Mid Cap Equity Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|---|--|
| Greenhouse gas emissions | 1.GHG Emissions | 920.17 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 1,187.25 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 42,074.11 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 44,181.53 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 854.29 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,092.95 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 82.73 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 0.00 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.00 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.00 | |
| | Manufacturing | 0.67 | |
| | Mining & Quarrying | 0.00 | |
| | Real Estate Activities | 0.00 | |
| Transportation & Storage | 0.00 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.03 | | |
| 7. Activities negatively affecting biodiversity-sensitive areas | 0.00 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where | |

| | | | |
|------------------------------------|--|-------|--|
| | | | activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.02 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.21 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 66.09 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 0.00 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 12.58 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period

which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------------|------------------------|----------|---------|
| BIPROGY INC | Information Technology | 3.78% | Japan |
| MARUWA CO LTD | Information Technology | 3.76% | Japan |
| Cover Corp | Communication Services | 3.63% | Japan |
| Daiei Kankyo Co Ltd | Industrials | 3.62% | Japan |
| FP Partner Inc | Financials | 3.59% | Japan |
| TAIYO HOLDINGS | Materials | 3.37% | Japan |
| PENTA-OCEAN CONS | Industrials | 2.59% | Japan |
| TOKYO OHKA KOGYO | Materials | 2.57% | Japan |
| ASAHI INTECC CO | Health Care | 2.45% | Japan |
| NITTO BOSEKI CO | Industrials | 2.42% | Japan |
| M-UP HOLDINGS IN | Information Technology | 2.27% | Japan |
| KYUDENKO CORP | Industrials | 2.15% | Japan |
| VISION INC/TOKYO | Communication Services | 2.13% | Japan |
| RESORTTRUST INC | Consumer Discretionary | 2.10% | Japan |
| SBI Sumishin Net Bank Ltd | Financials | 1.95% | Japan |



Asset allocation
describes the share of investments in specific assets.

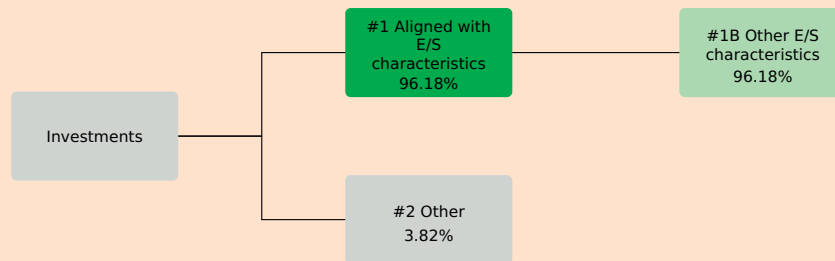
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

96.18% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

3.82% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in other funds that were not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 9.66 |
| Communication Services | 7.87 |
| Consumer Discretionary | 9.23 |
| Information Technology | 25.87 |
| Industrials | 24.75 |
| Consumer Staples | 0.70 |
| Energy | 0.00 |
| Real Estate | 1.61 |
| Health Care | 6.30 |
| Materials | 8.68 |
| Utilities | 1.51 |
| Cash | 3.82 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.00 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

Yes

In fossil gas

In nuclear energy

No

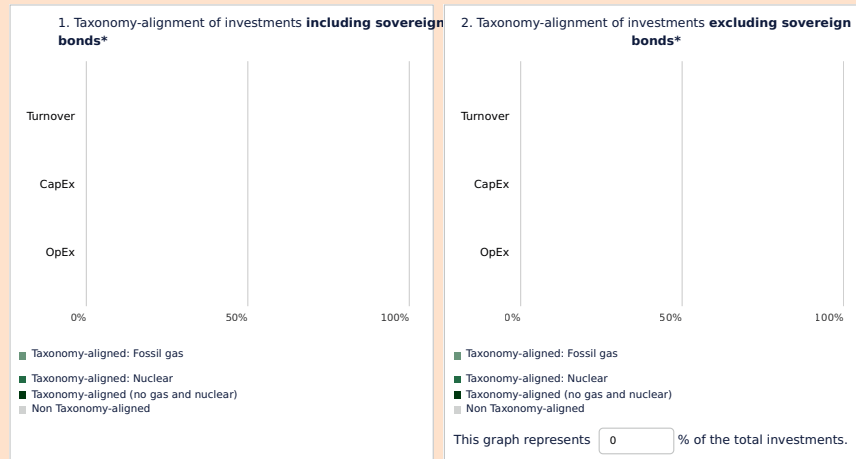
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not Applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

3.82% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Responsible Japanese Equity Value Discovery Fund Legal entity identifier: 5493004JIP8R724AMM46

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

| Did this financial product have a sustainable investment objective? | |
|--|---|
| <p style="margin: 0;"><input checked="" type="radio"/> <input type="radio"/> Yes</p> <p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: _____%</p> | <p style="margin: 0;"><input type="radio"/> <input checked="" type="radio"/> No</p> <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>96.23</u> % of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p> |



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Responsible Japanese Equity Value Discovery Fund (the "Fund") aimed to invest in companies which have sound environmental, social and governance (ESG) practices. The ESG assessment of those companies considered environmental characteristics such as climate (by considering carbon emission, water, waste management), and social characteristics (such as human rights, labour safety, gender diversity on the board).

The Fund excluded certain sectors being considered controversial such as (but not limited to) activities involved in fossil fuel, tobacco, gambling, adult entertainment and weapons. The Fund also excluded issuers in violation of the UN Global Compact, based on third-party data and the Investment Manager's proprietary analysis and research.

● **How did the sustainability indicators perform?**

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability Indicator | Indicator Performance |
|---|--|
| Thermal Coal Extraction, excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Artic oil & gas exploration extraction, excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Oil sands extraction, excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Shale energy extraction, excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Conventional oil and gas, oil and gas extraction companies with renewable enegy >=10%* | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Electricity generation, Max. Carbon emission intensity (gCO2/kWh) >=393, If carbon intensity data is not available then: Thermal coal power generation >=10% of revenue Oil & gas generation >=25% of revenue Nuclear production >=25% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons tailor-made and essential, excluded if >=0% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Military Contracting Weapons, excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Military Contracting Weapons related products and/or services excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Small Arms Civilian customers (Assault Weapons) , excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Small Arms Military / Law Enforcement, excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Small Arms Key Components, excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco products production, excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco Products Related Products / Services excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco Products retail, excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Adult Entertainment Production, excluded if >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Adult Entertainment Distribution, excluded if >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Gambling operations, excluded if >10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Gambling specialised equipment, excluded if >10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Gambling supporting products and services, excluded if >10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Overall global compact compliance, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| % of issuers that are in the Top 70% of the universe based on the proprietary ESG score | 100% |

● **...and compared to previous periods?**

With regards to the exclusions disclosed in the table above, there were no active breaches noted during the previous reference period (from March 2022 to February 2023). For the other sustainability indicators used, please refer to the

table below for a comparison with the previous period.

| Sustainability Indicator | Indicator Performance 28-Feb-23 | Indicator Performance 29-Feb-24 |
|---|---------------------------------|---------------------------------|
| % of issuers that are in the Top 70% of the universe based on the proprietary ESG score | 100% | 100% |

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund intended to make sustainable investments by contributing to environmental objectives (such as climate change, water management, pollution prevention) and to social objectives (such as good health, well-being and gender equality).

The Fund sought to achieve those objectives by investing (i) in issuers which contribute positively to selected UN Sustainable Development Goals (SDGs) (generating at least 25% of the issuer’s revenue) that relates to the above objectives, or (ii) using a best-in-class approach and retaining companies scoring higher, when compared to their peers, utilizing the investment manager’s proprietary scoring methodology. It should be noted that the full weight in the portfolio counted as sustainable investments when meeting the above criteria.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund primarily used the mandatory principal adverse impacts (PAI) indicators defined in Table 1 of Annex I of the regulatory technical standards for Regulation 2019/2088, combined with qualitative research and/or engagement, to assess whether the sustainable investments of the Fund cause significant harm (DNSH) to a relevant environmental or social investment objective. Where a company was determined to cause such significant harm, it could still be held within the Fund but did not count toward the “sustainable investments” within the Fund. For the avoidance of doubt, the assessment was done prior to investment and on the full holding.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please see above on how the indicators for adverse impacts on sustainability factors were taken into account.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The portion of sustainable investments excluded companies, sectors or countries from the investment universe when such companies violated international norms and standards according to the definitions of the International Labour Organisation (ILO), the OECD or the United Nations. All issuers considered for investment were screened for compliance with, and excluded if they did not meet, UN Global Compact principles, based on third-party data and the Investment Manager’s proprietary analysis and research.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was

completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters, and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|-----------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 1,938.61 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 1,488.17 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 94,653.52 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 98,080.30 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 1,014.32 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,417.91 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 83.82 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 0.02 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.00 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.00 | |
| | Manufacturing | 0.60 | |
| | Mining & Quarrying | 0.91 | |
| Real Estate Activities | 0.07 | | |
| Transportation & Storage | 0.29 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.56 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 4.49 | |
| Water | 8. Emissions to water | 0.01 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.45 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |

| | | |
|---|-------|---|
| (OECD) Guidelines for Multinational Enterprises | | |
| 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 56.09 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| 12. Unadjusted gender pay gap | 0.00 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| 13. Board gender diversity | 16.37 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|---------|
| HITACHI LTD | Industrials | 4.73% | Japan |
| MITSUBISHI CORP | Industrials | 4.49% | Japan |
| YAMAHA MOTOR CO | Consumer Discretionary | 4.01% | Japan |
| MITSUBISHI UFJ F | Financials | 3.79% | Japan |
| MURATA MFG CO | Information Technology | 3.64% | Japan |
| DAIWA HOUSE INDU | Real Estate | 3.59% | Japan |
| ORIX CORP | Financials | 3.54% | Japan |
| TERUMO CORP | Health Care | 3.46% | Japan |
| FUJITSU LTD | Information Technology | 3.27% | Japan |
| SOMPO HOLDINGS I | Financials | 3.21% | Japan |
| SUZUKI MOTOR | Consumer Discretionary | 3.20% | Japan |
| SANWA HOLDINGS | Industrials | 3.18% | Japan |
| NITTO DENKO CORP | Materials | 3.15% | Japan |
| RECRUIT HOLDINGS | Industrials | 2.95% | Japan |



What was the proportion of sustainability-related investments?

Asset allocation describes the share of investments in specific assets.

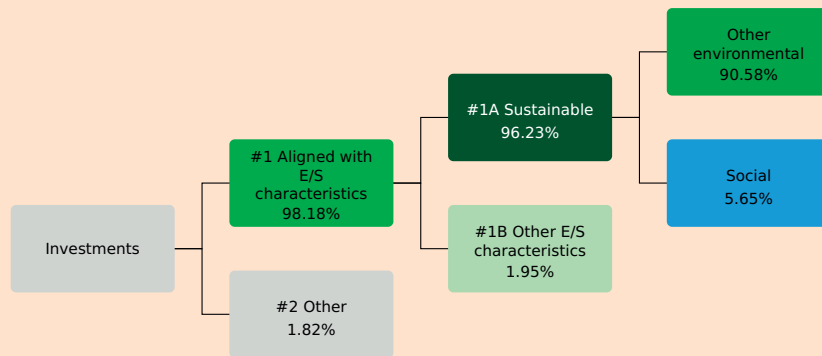
The Fund made investments aligned with the E/S characteristics for a minimum of 90% of its portfolio (#1 Aligned with E/S characteristics) by virtue of binding elements of the Fund's investment strategy. A maximum of 10% was invested in money market instruments or ancillary liquid assets for liquidity management purposes (#2 Other).

● **What was the asset allocation?**

98.18% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

1.82% of the Fund was invested in financial derivative instruments for investment and/or hedging and/or efficient portfolio management purposes, cash that was held for ancillary liquidity purposes, and investments in other funds that were not subject to the same restrictions.

96.23% of the Fund was invested in sustainable investments.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 10.61 |
| Communication Services | 3.20 |
| Consumer Discretionary | 19.94 |
| Information Technology | 13.05 |
| Industrials | 30.78 |
| Consumer Staples | 2.80 |
| Energy | 0.00 |
| Real Estate | 4.48 |
| Health Care | 8.41 |
| Materials | 4.91 |
| Utilities | 0.00 |
| Cash | 1.82 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.00 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

- Yes
- In fossil gas In nuclear energy
- No

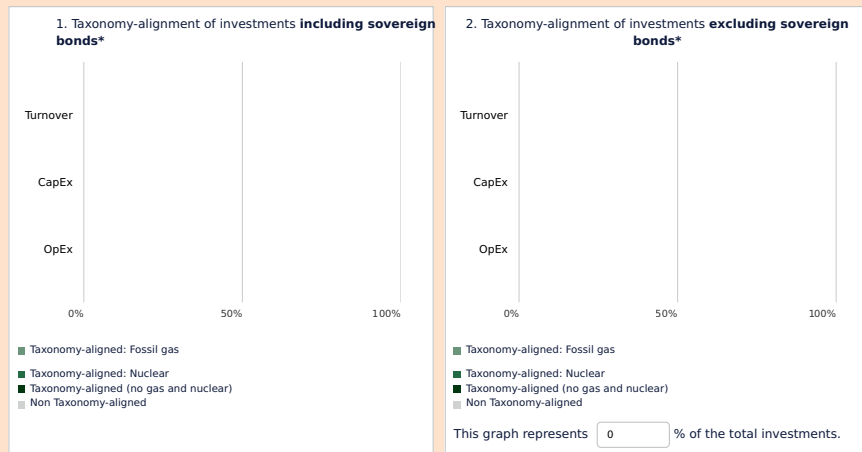
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

96.23%. The Investment Manager monitors closely the evolution of the dataset and their reliance and may increase the portion of sustainable investments aligned with EU Taxonomy as the case may be, which will decrease the exposure to sustainable investments not aligned with EU Taxonomy in the Fund.



What was the share of socially sustainable investments?

5.65% of the Fund was invested in socially sustainable investments.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As described above, the Fund could hold up to 10% maximum in ancillary liquid assets or money market instruments for cash management/liquidity purposes which was not assessed for compliance with the above ESG framework. Due to the neutral nature of the assets, no minimum safeguards were put in place.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition to the Fund's sustainability indicators outlined in the answer to the second question of the report, as part of the Fund's consideration of principal adverse impacts on sustainability factors, the ESG team supported the investment teams in monitoring the investments against PAI indicators. Research is conducted into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether a consideration plan should be developed. For flagging companies that are

deemed to have not sufficiently addressed their impact relating to a particular PAI, a consideration plan will be developed. For the Fund, 1 company flagging on PAI indicators were considered, and following a qualitative consideration overlay, developed a consideration plan for 1 company.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

The Fund was not compared to a reference benchmark.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco ASEAN Equity Fund

Legal entity identifier: 549300E3W50HQ7G30618

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes **No**

| | |
|---|--|
| <p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____ %</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: _____ %</p> | <p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _____ % of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p> |
|---|--|



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco ASEAN Equity Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do not significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|------------------------------------|---|----------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 147.64 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 549.57 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 5,830.44 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 6,527.64 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 122.87 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 596.09 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 84.58 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 0.00 | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | 6. Energy consumption intensity per high impact climate sector | | |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.00 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.00 | |
| | Manufacturing | 1.42 | |
| | Mining & Quarrying | 0.00 | |
| | Real Estate Activities | 0.57 | |
| | Transportation & Storage | 0.64 | |
| | Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | |
| | Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.15 | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 0.00 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.01 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.01 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |

| | | | |
|--|---|-------|---|
| | Guidelines for Multinational Enterprises | | |
| | 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 84.26 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 7.39 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 22.25 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|-------------|
| BANK RAKYAT INDO | Financials | 9.49% | Indonesia |
| DBS GROUP HLDGS | Financials | 9.35% | Singapore |
| UNITED OVERSEAS | Financials | 7.72% | Singapore |
| MITRA ADIPERKASA | Consumer Discretionary | 7.53% | Indonesia |
| BANK MANDIRI | Financials | 4.76% | Indonesia |
| BANK CENTRAL ASI | Financials | 4.71% | Indonesia |
| OCBC BANK | Financials | 4.66% | Singapore |
| BANK PHILIPPINE | Financials | 4.62% | Philippines |



What was the proportion of sustainability-related investments?

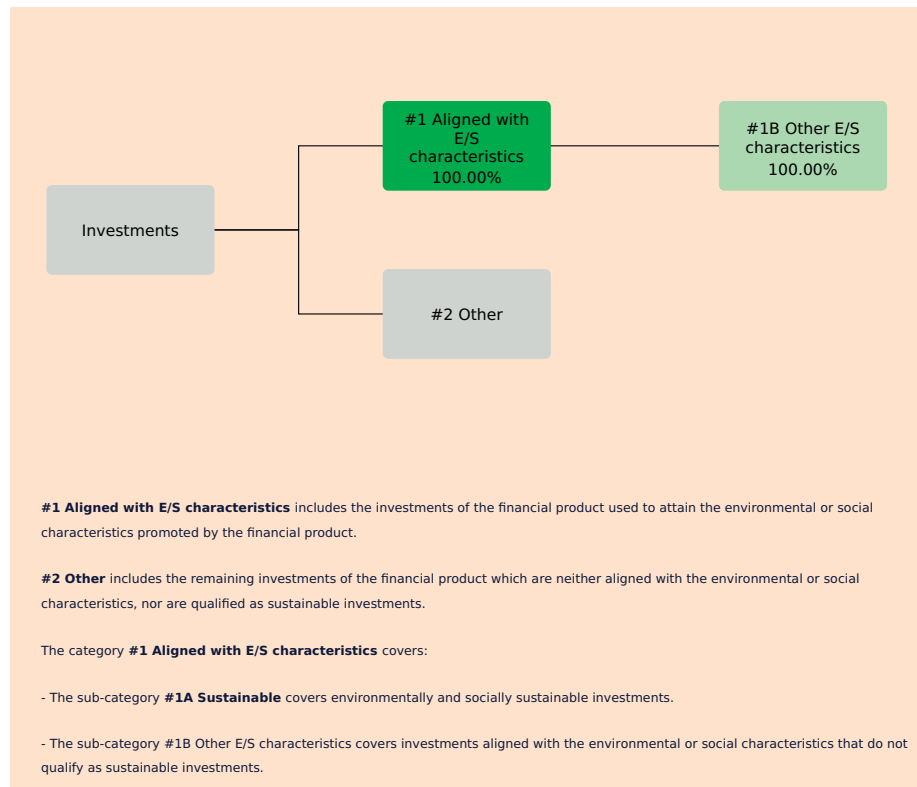
Asset allocation describes the share of investments in specific assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

100.00% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0.00% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investment in funds that are not subject to the same restrictions.



● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 60.55 |
| Communication Services | 7.59 |
| Consumer Discretionary | 10.92 |
| Information Technology | 0.00 |
| Industrials | 8.49 |
| Consumer Staples | 4.30 |
| Energy | 0.00 |
| Real Estate | 7.86 |
| Health Care | 0.00 |
| Materials | 0.00 |
| Utilities | 0.00 |
| Unclassified | 0.29 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.00 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
- **turnover** reflecting the share of revenue from green activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

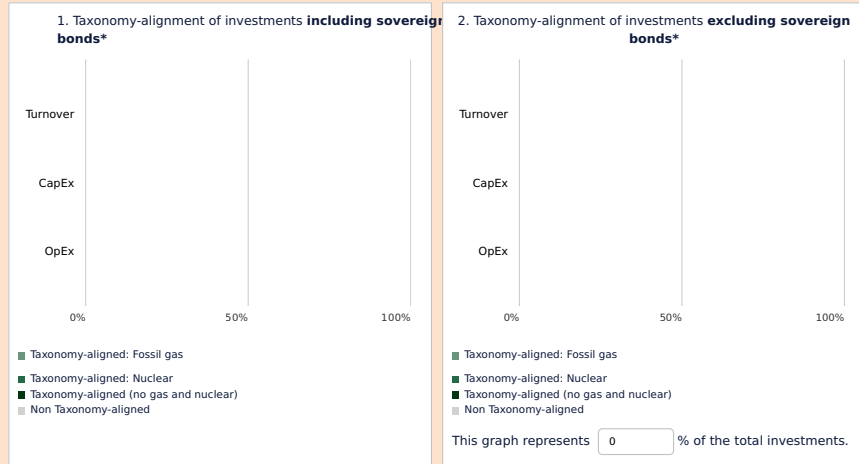
- Yes
- In fossil gas In nuclear energy
- No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.

- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable.



● **What was the share of socially sustainable investments?**

Not applicable.



● **What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?**

0.00% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



● **What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Asia Consumer Demand Fund

Legal entity identifier: 549300TUG6R8C5LLSL96

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Asia Consumer Demand Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Military Contracting, excluded if military contracting overall $\geq 10\%$; small arms overall $\geq 10\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric | |
|---|--|------------|--|--|
| Greenhouse gas emissions | 1. GHG Emissions | 3,870.06 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 14,118.23 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 140,688.44 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 158,676.73 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) | |
| | 2. Carbon footprint | 395.40 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) | |
| | 3. GHG Intensity of investee companies | 733.88 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) | |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue | |
| | 5. Share of non-renewable energy consumption | 93.45 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) | |
| | 5. Share of non-renewable energy production | 0.00 | | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector | |
| | Agriculture, Forestry & Fishing | 0.00 | | |
| | Construction | 0.00 | | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.00 | | |
| | Manufacturing | 0.30 | | |
| | Mining & Quarrying | 0.00 | | |
| | Real Estate Activities | 0.59 | | |
| Transportation & Storage | 0.30 | | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.17 | | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 0.00 | | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.06 | | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.11 | | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises | |

| | | | |
|--|---|-------|---|
| | (OECD) Guidelines for Multinational Enterprises | | |
| | 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 82.49 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 15.44 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 16.38 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---|------------------------|----------|-------------|
| Taiwan Semiconductor Manufacturing Co Ltd | Information Technology | 9.20% | Taiwan |
| Tencent Holdings Ltd | Communication Services | 7.14% | China |
| Alibaba Group Holding Ltd | Consumer Discretionary | 5.02% | China |
| ICICI BANK LTD | Financials | 4.23% | India |
| ASUSTEK COMPUTER | Information Technology | 3.84% | Taiwan |
| MITRA ADIPERKASA | Consumer Discretionary | 2.84% | Indonesia |
| INFOSYS LTD | Information Technology | 2.70% | India |
| STATE BANK IND | Financials | 2.55% | India |
| NAVER CORP | Communication Services | 2.44% | South Korea |
| DBS GROUP HLDGS | Financials | 2.40% | Singapore |
| Meituan | Consumer Discretionary | 2.38% | China |
| NETEASE INC | Communication Services | 2.26% | China |
| PHILIPP SEVEN | Consumer Staples | 2.21% | Philippines |
| Mahindra & Mahindra Ltd | Consumer Discretionary | 2.17% | India |



What was the proportion of sustainability-related investments?

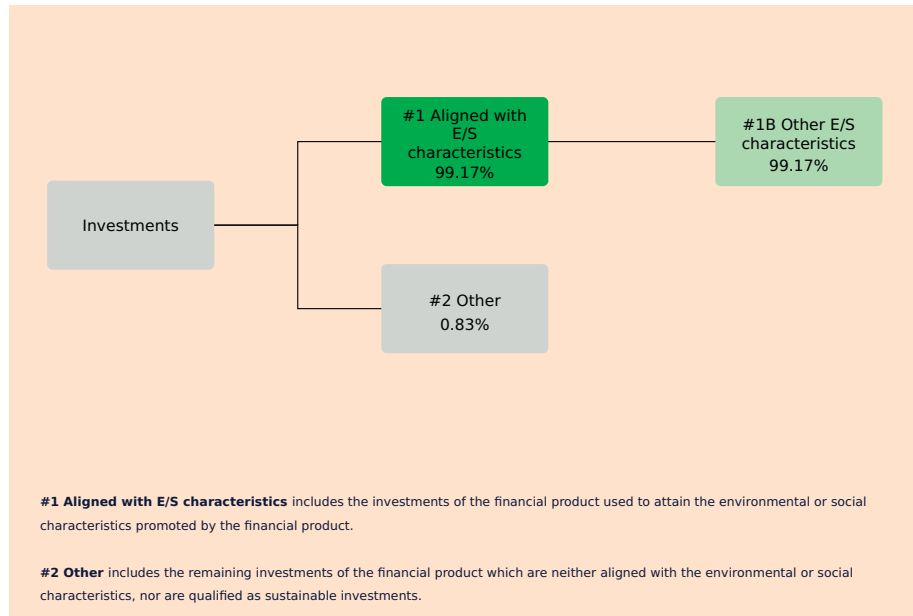
Asset allocation describes the share of investments in specific assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

99.17% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0.83% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investment in funds not subject to the same restrictions.



● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 25.09 |
| Communication Services | 14.99 |
| Consumer Discretionary | 21.19 |
| Information Technology | 19.29 |
| Industrials | 1.36 |
| Consumer Staples | 13.85 |
| Energy | 0.00 |
| Real Estate | 1.06 |
| Health Care | 2.34 |
| Materials | 0.00 |
| Utilities | 0.00 |
| Cash | 0.83 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.00 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

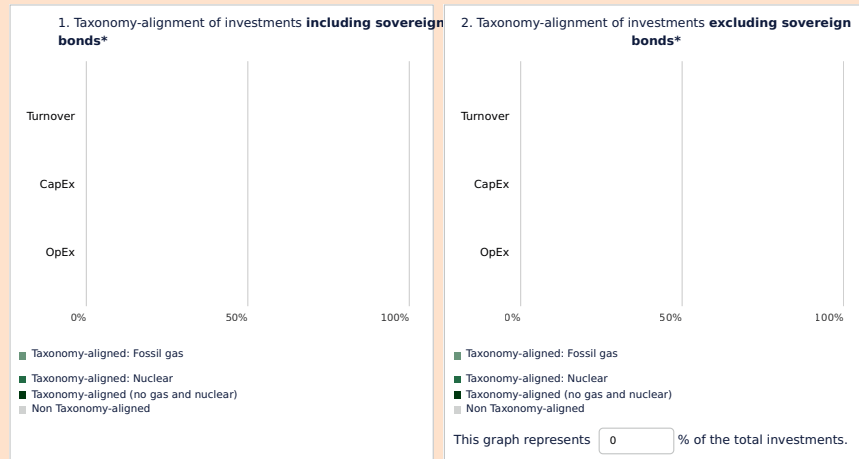
- Yes
- In fossil gas In nuclear energy
- No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

made by investee companies, relevant for a transition to a green economy.

- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

0.83% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Asia Opportunities Equity Fund

Legal entity identifier: 54930018YUXD5XWKWS48

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

| ● ● <input type="checkbox"/> Yes | ● ● <input checked="" type="checkbox"/> No |
|--|---|
| <input type="checkbox"/> It made sustainable investments with an environmental objective: _____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: _____% | <input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments |



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Asia Opportunities Equity Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

● **How did the sustainability indicators perform?**

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|--|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: >=5% of revenue, Thermal Coal Power Generation: >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if >= 5% of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production >=5% revenue, Tobacco-related products and services >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Military Contracting, excluded if military contracting overall >=10%; small arms overall >=10% | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|------------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 32,493.24 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 6,530.15 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 80,935.77 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 119,959.16 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 428.95 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 715.82 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 93.62 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 0.00 | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | 6. Energy consumption intensity per high impact climate sector | | |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.14 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.00 | |
| | Manufacturing | 0.51 | |
| | Mining & Quarrying | 0.52 | |
| | Real Estate Activities | 0.32 | |
| Transportation & Storage | 0.00 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.17 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 0.00 | |
| Water | 8. Emissions to water | 0.02 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.21 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |

| | | |
|---|-------|---|
| 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 78.02 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| 12. Unadjusted gender pay gap | 23.63 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| 13. Board gender diversity | 16.33 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---|------------------------|----------|-------------|
| Taiwan Semiconductor Manufacturing Co Ltd | Information Technology | 9.12% | Taiwan |
| Tencent Holdings Ltd | Communication Services | 7.09% | China |
| Alibaba Group Holding Ltd | Consumer Discretionary | 5.17% | China |
| ASUSTEK COMPUTER | Information Technology | 3.94% | Taiwan |
| ICICI BANK LTD | Financials | 3.90% | India |
| STATE BANK IND | Financials | 2.64% | India |
| Meituan | Consumer Discretionary | 2.59% | China |
| INFOSYS LTD | Information Technology | 2.58% | India |
| DBS GROUP HLDGS | Financials | 2.52% | Singapore |
| NETEASE INC | Communication Services | 2.44% | China |
| NAVER CORP | Communication Services | 2.32% | South Korea |
| HDFC BANK LTD | Financials | 2.23% | India |
| MAHINDRA & MAHIN | Consumer Discretionary | 2.20% | India |
| AIA Group Ltd | Financials | 2.08% | Hong Kong |



What was the proportion of sustainability-related investments?

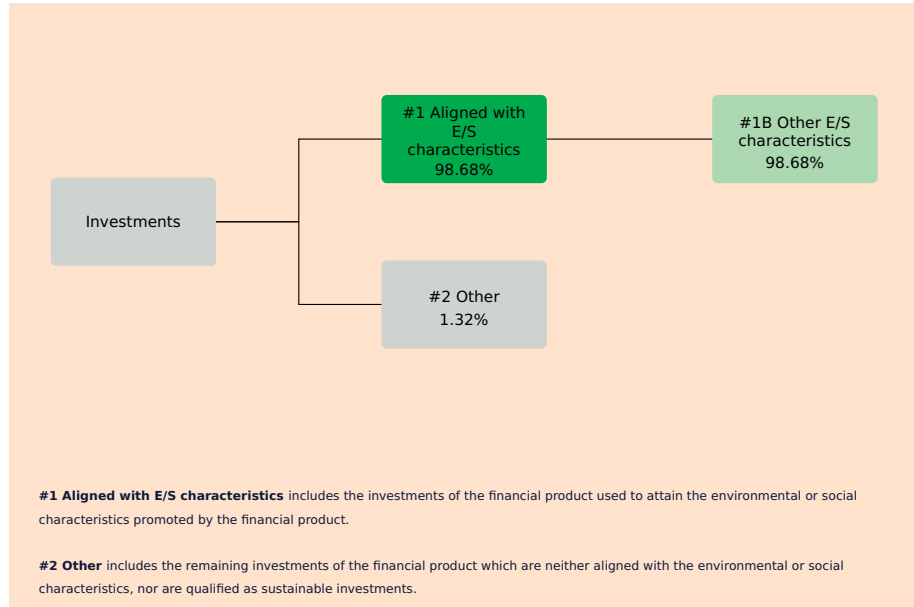
Asset allocation describes the share of investments in specific assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

98.68% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

1.32% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investment in funds that are not subject to the same restrictions.



● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 31.82 |
| Communication Services | 15.69 |
| Consumer Discretionary | 16.18 |
| Information Technology | 20.55 |
| Industrials | 2.69 |
| Consumer Staples | 7.10 |
| Energy | 0.00 |
| Real Estate | 0.62 |
| Health Care | 2.39 |
| Materials | 1.59 |
| Utilities | 0.00 |
| Unclassified | 0.05 |
| Cash | 1.32 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.00 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

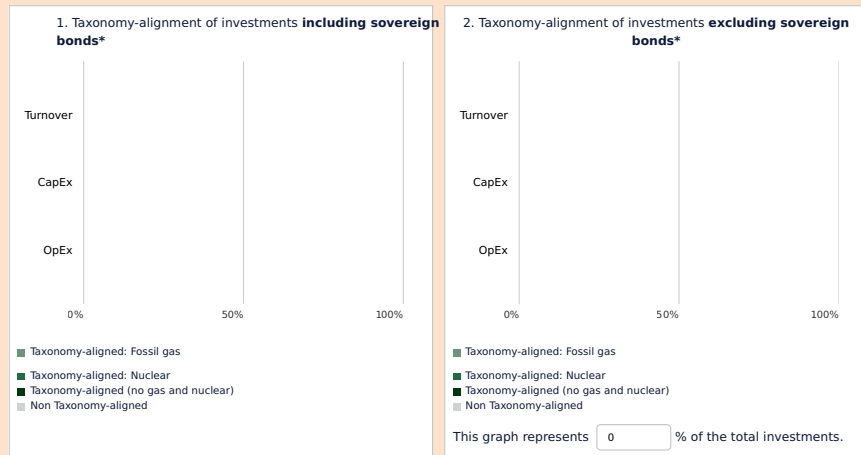
- Yes
- In fossil gas In nuclear energy
- No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

green investments made by investee companies, relevant for a transition to a green economy.

- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

1.32% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Asian Equity Fund

Legal entity identifier: 549300R8SVY06001QH51

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes No

| | |
|---|---|
| <p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: _____%</p> | <p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p> |
|---|---|



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Asian Equity Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

● **How did the sustainability indicators perform?**

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Military Contracting, excluded if military contracting overall $\geq 10\%$; small arms overall $\geq 10\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI scores for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|------------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 203,410.30 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 51,449.98 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 563,129.51 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 817,989.79 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 426.29 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 930.96 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 1.07 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 91.71 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 2.34 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.14 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.06 | |
| | Manufacturing | 0.84 | |
| | Mining & Quarrying | 4.98 | |
| | Real Estate Activities | 0.13 | |
| | Transportation & Storage | 1.27 | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.00 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 4.99 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.01 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.91 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and | 69.41 | Share of investments in investee companies |

| | | |
|---|-------|--|
| compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | | without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| 12. Unadjusted gender pay gap | 23.63 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| 13. Board gender diversity | 18.18 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---|------------------------|----------|-------------|
| Taiwan Semiconductor Manufacturing Co Ltd | Information Technology | 8.54% | Taiwan |
| SAMSUNG ELECTRON | Information Technology | 7.15% | South Korea |
| Tencent Holdings Ltd | Communication Services | 5.82% | China |
| Alibaba Group Holding Ltd | Consumer Discretionary | 3.61% | China |
| AIA Group Ltd | Financials | 3.29% | Hong Kong |
| HDFC BANK LTD | Financials | 3.08% | India |
| SAMSUNG FIRE & M | Financials | 2.86% | South Korea |
| NETEASE INC | Communication Services | 2.71% | China |
| ICICI BANK-ADR | Financials | 2.34% | India |
| JD.com Inc | Consumer Discretionary | 2.28% | China |
| LARGAN PRECISION | Information Technology | 2.14% | Taiwan |
| BANK NEGARA INDO | Financials | 1.97% | Indonesia |
| SHRIRAM FINANCE | Financials | 1.96% | India |
| PING AN | Financials | 1.90% | China |
| UNITED OVERSEAS | Financials | 1.90% | Singapore |



What was the proportion of sustainability-related investments?

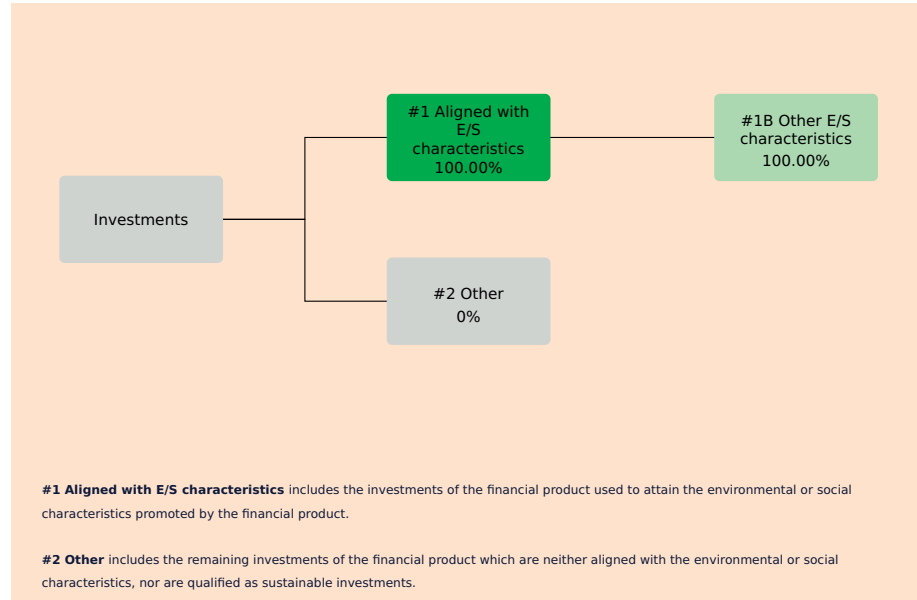
Asset allocation describes the share of investments in specific assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

100.00% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0.00% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in funds not subject to the same restrictions.



● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 24.99 |
| Communication Services | 11.46 |
| Consumer Discretionary | 13.50 |
| Information Technology | 23.70 |
| Industrials | 9.07 |
| Consumer Staples | 5.53 |
| Energy | 1.07 |
| Real Estate | 3.87 |
| Health Care | 1.27 |
| Materials | 3.23 |
| Utilities | 2.29 |
| Unclassified | 0.02 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|--------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 1.07 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |

| | |
|-------|------|
| Total | 1.07 |
|-------|------|

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.



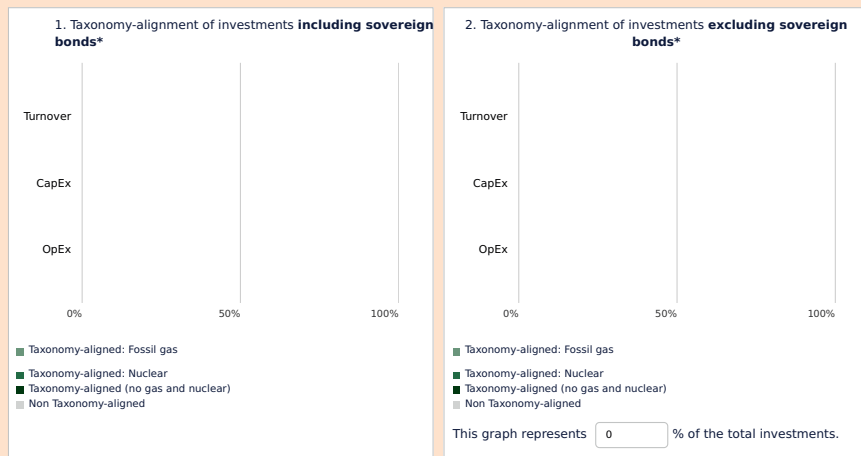
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

- Yes
- In fossil gas In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

What was the share of investments made in transitional and enabling activities?

Not applicable.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

0.00% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco China A-Share Quality Core Equity Fund

Legal entity identifier: 549300NXQTB5OR2LKF04

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 10.35 % of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco China A-Share Quality Core Equity Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Although the Fund did not commit to a minimum of sustainable investments, the Fund made some sustainable investments aligned with EU Taxonomy and contributed to Climate Change mitigation.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Although the Fund did not commit to a minimum of sustainable investments, the Fund made sustainable investments aligned with EU Taxonomy complying with the “do not significant harm” principle as set out in the EU Taxonomy.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please refer to above.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Please refer to above.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex 1 of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|----------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 606.47 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 276.33 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 5,690.67 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 6,573.46 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 879.64 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 2,906.48 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 96.90 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 0.00 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.00 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.00 | |
| | Manufacturing | 0.49 | |
| | Mining & Quarrying | 0.39 | |
| | Real Estate Activities | 0.00 | |
| | Transportation & Storage | 0.00 | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.00 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 0.00 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.60 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.32 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |

| | | |
|---|-------|---|
| 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 74.41 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| 12. Unadjusted gender pay gap | 0.00 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| 13. Board gender diversity | 12.79 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---|------------------------|----------|---------|
| KWEICHOW MOUTA-A | Consumer Staples | 6.13% | China |
| Shenzhen Mindray Bio-Medical Electronics Co Ltd | Health Care | 4.31% | China |
| XIAMEN FARATRO-A | Information Technology | 4.26% | China |
| Zhejiang JJULI Hi-tech Metals Co Ltd | Materials | 4.23% | China |
| Shenzhen Capchem Technology Co Ltd | Materials | 4.21% | China |
| CONTEMPORARY A-A | Industrials | 3.90% | China |
| Luoyang Xinqianglian Slewing Bearing Co Ltd | Industrials | 3.78% | China |
| WANHUA CHEMIC-A | Materials | 3.56% | China |
| CHAOZHOU THREE-A | Information Technology | 3.02% | China |
| SHENZHEN INOVA-A | Industrials | 2.95% | China |
| TENCENT | Communication Services | 2.76% | China |
| ZIJIN MINING-A | Materials | 2.70% | China |
| HAIER SMART H-A | Consumer Discretionary | 2.64% | China |
| Hongfa Technology Co Ltd | Industrials | 2.56% | China |



What was the proportion of sustainability-related investments?

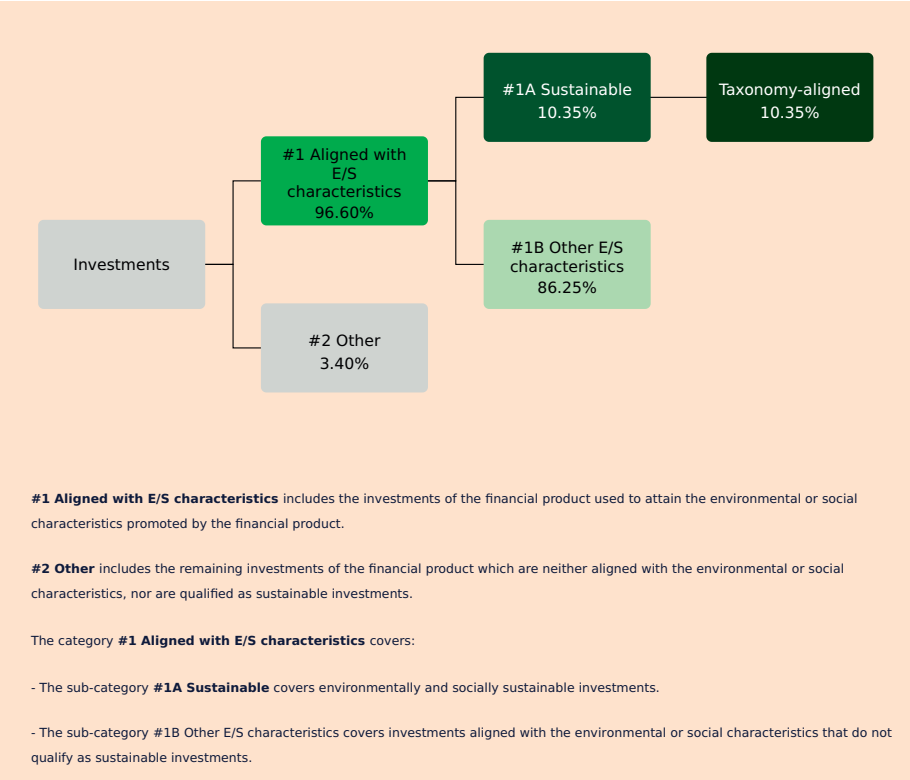
Asset allocation describes the share of investments in specific assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

96.60% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

3.40% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in other funds that were not subject to the same restrictions.



● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 0.00 |
| Communication Services | 2.76 |
| Consumer Discretionary | 10.15 |
| Information Technology | 13.06 |
| Industrials | 27.08 |
| Consumer Staples | 12.18 |
| Energy | 0.00 |
| Real Estate | 0.00 |
| Health Care | 11.09 |
| Materials | 20.28 |
| Utilities | 0.00 |
| Cash | 3.40 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.00 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Although the Fund did not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy, 10.35% (Turnover) of the Fund's portfolio was aligned with the EU Taxonomy.

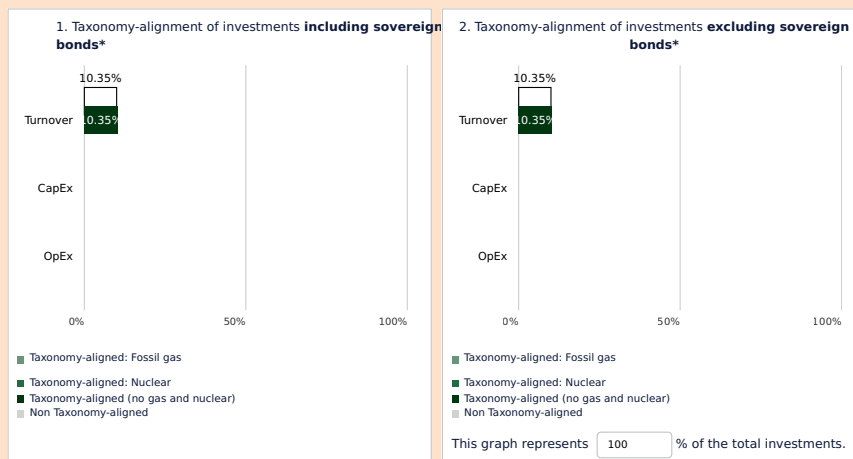
Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

- Yes
- In fossil gas In nuclear energy
- No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

for a transition to a green economy.
 - **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

The below table shows the share of investments in transitional and enabling activities, the data is representative of the reference period.

| | Aligned |
|-------------------|---------------|
| Enabling | 10.34% |
| Transition | 0.00% |

'Aligned' means % of revenues of the investments of the Fund that are aligned to the EU Taxonomy.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Even if the Fund had exposure to investments aligned with the EU Taxonomy, the Fund has no commitment in that regard.

The percentage of investments that were aligned with the EU Taxonomy decreased compared to the previous reference period.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable.



● **What was the share of socially sustainable investments?**

Not applicable.



● **What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?**

3.40% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section “How did the sustainability indicators perform” above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco China A-Share Quant Equity Fund

Legal entity identifier: 549300Z19050EYUWQV67

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 6.83 % of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco China A-Share Quant Equity Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Although the Fund did not commit to a minimum of sustainable investments, the Fund made some sustainable investments aligned with EU Taxonomy and contributed to Climate Change mitigation.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Although the Fund did not commit to a minimum of sustainable investments, the Fund made sustainable investments aligned with EU Taxonomy complying with the “do not significant harm” principle as set out in the EU Taxonomy.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please refer to above.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Please refer to above.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex 1 of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|----------|--|
| Greenhouse gas emissions | 1.GHG Emissions | 863.41 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 223.15 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 4,893.85 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 5,980.41 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 884.09 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 2,098.07 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.49 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 95.03 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 4.81 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.19 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.57 | |
| | Manufacturing | 1.30 | |
| | Mining & Quarrying | 0.43 | |
| | Real Estate Activities | 0.01 | |
| | Transportation & Storage | 4.34 | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.01 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 0.36 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.83 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.49 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |

| | | |
|---|-------|---|
| 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 85.33 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| 12. Unadjusted gender pay gap | 0.00 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| 13. Board gender diversity | 13.66 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---|------------------------|----------|---------|
| KWEICHOW MOUTA-A | Consumer Staples | 5.66% | China |
| PING AN INSURA-A | Financials | 1.93% | China |
| WULIANGYE YIBI-A | Consumer Staples | 1.76% | China |
| CONTEMPORARY A-A | Industrials | 1.73% | China |
| Shenzhen Mindray Bio-Medical Electronics Co Ltd | Health Care | 1.59% | China |
| BYD Co Ltd | Consumer Discretionary | 1.57% | China |
| CHINA YANGTZE-A | Utilities | 1.34% | China |
| INNER MONG YIL-A | Consumer Staples | 1.33% | China |
| Bank of Jiangsu Co Ltd | Financials | 1.17% | China |
| CHINA MERCH BKA | Financials | 1.10% | China |
| Luzhou Laojiao Co Ltd | Consumer Staples | 1.08% | China |
| HUATAI SECURIT-A | Financials | 1.07% | China |
| Weichai Power Co Ltd | Industrials | 1.07% | China |
| WANHUA CHEMIC-A | Materials | 1.06% | China |
| Focus Media Information Technology Co Ltd | Communication Services | 1.01% | China |



What was the proportion of sustainability-related investments?

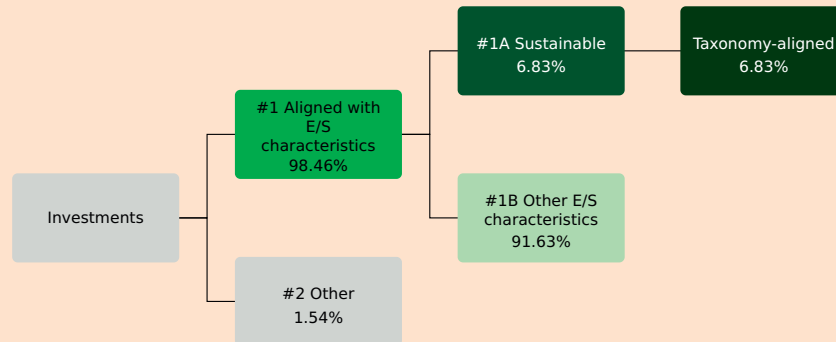
Asset allocation describes the share of investments in specific assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

98.46% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

1.54% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investment in funds that are not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period.

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 17.94 |
| Communication Services | 2.09 |
| Consumer Discretionary | 5.17 |
| Information Technology | 18.22 |
| Industrials | 16.07 |
| Consumer Staples | 13.22 |
| Energy | 1.28 |
| Real Estate | 1.96 |
| Health Care | 9.09 |
| Materials | 10.26 |
| Utilities | 3.16 |
| Cash | 1.54 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.11 |
| 10101020 | Oil & Gas Equipment & Services | 0.92 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.25 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 1.28 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Although the Fund did not commit to a minimum of sustainable investments with an environmental objective aligned with EU taxonomy, 6.83% (Turnover) of the Fund's portfolio was aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?

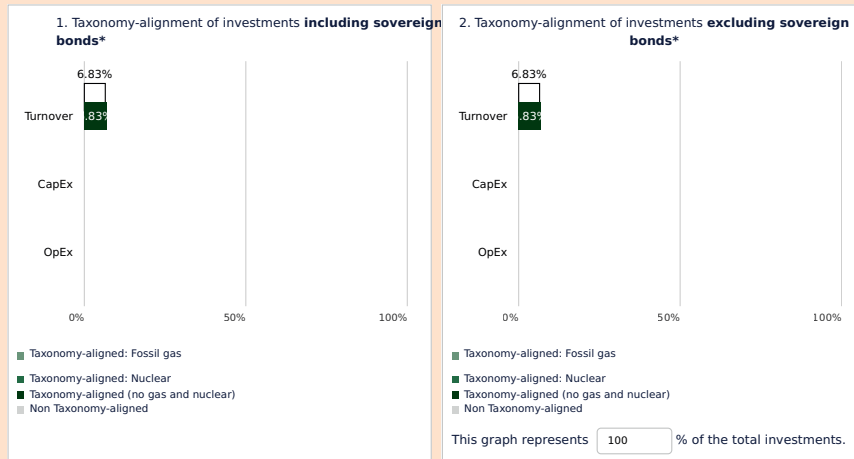
- Yes
 - In fossil gas
 - In nuclear energy
- No

² Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

The below table shows the share of investments in transitional and enabling activities, the data is representative of the reference period.

| | Aligned |
|------------|---------|
| Enabling | 6.20% |
| Transition | 0.00% |

'Aligned' means % of revenues of the investments of the Fund that are aligned to the EU Taxonomy.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Even if the Fund had exposure to investments aligned with the EU Taxonomy, the Fund has no commitment in that regard.

The percentage of investments that were aligned with the EU Taxonomy decreased compared to the previous reference period.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

1.54% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes.

which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section “How did the sustainability indicators perform” above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco China Focus Equity Fund

Legal entity identifier: 549300KQG1UIM0EQLU08

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

| ●● <input type="checkbox"/> Yes | ●● <input checked="" type="checkbox"/> No |
|---|--|
| <input type="checkbox"/> It made sustainable investments with an environmental objective: _____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy | <input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective |
| <input type="checkbox"/> It made sustainable investments with a social objective: _____% | <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments |



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco China Focus Equity Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

● **How did the sustainability indicators perform?**

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|--|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: >=5% of revenue, Thermal Coal Power Generation: >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if >= 5% of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production >=5% revenue, Tobacco-related products and services >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Military Contracting, excluded if military contracting overall >=10%; small arms overall >=10% | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|------------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 34,019.01 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 10,240.06 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 112,954.73 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 157,213.81 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 795.78 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 913.19 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 95.16 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 0.00 | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | 6. Energy consumption intensity per high impact climate sector | | |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.00 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.11 | |
| | Manufacturing | 0.74 | |
| | Mining & Quarrying | 0.52 | |
| | Real Estate Activities | 0.00 | |
| Transportation & Storage | 0.00 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.32 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 0.00 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.05 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.34 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |

| | | |
|---|-------|---|
| 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 89.34 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| 12. Unadjusted gender pay gap | 23.63 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| 13. Board gender diversity | 14.15 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------------|------------------------|----------|-----------|
| Tencent Holdings Ltd | Communication Services | 9.70% | China |
| Alibaba Group Holding Ltd | Consumer Discretionary | 9.52% | China |
| Meituan | Consumer Discretionary | 5.36% | China |
| PDD HOLDINGS INC | Consumer Discretionary | 4.28% | Ireland |
| NETEASE INC | Communication Services | 4.06% | China |
| VINDA INTL HLDGS | Consumer Staples | 3.52% | Hong Kong |
| ASUSTEK COMPUTER | Information Technology | 3.22% | Taiwan |
| Baidu Inc | Communication Services | 2.97% | China |
| ZIJIN MINING-H | Materials | 2.94% | China |
| Innovent Biologics Inc | Health Care | 2.62% | China |
| STELLA INTERNATI | Consumer Discretionary | 2.52% | Hong Kong |



What was the proportion of sustainability-related investments?

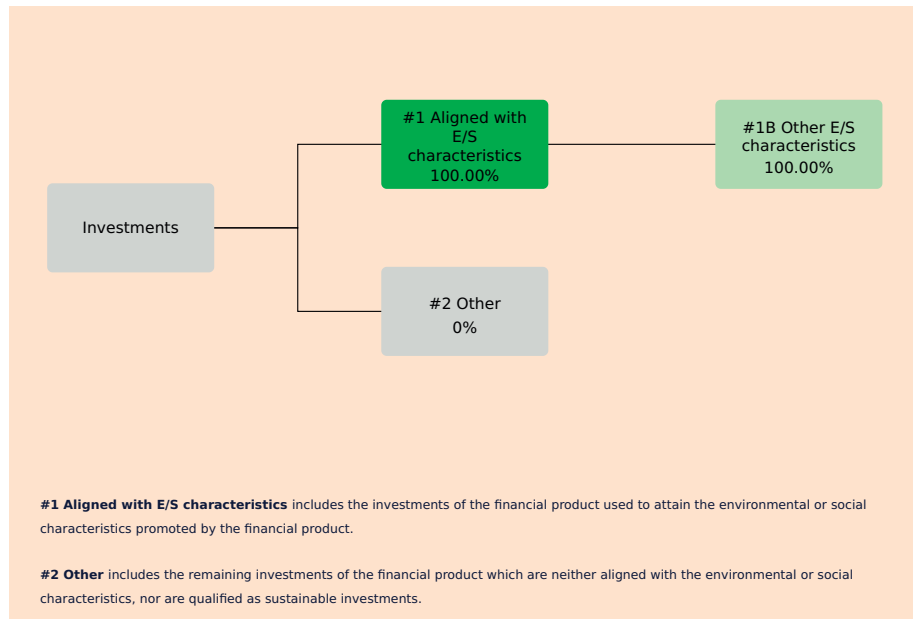
Asset allocation describes the share of investments in specific assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

100.00% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0.00% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investment in funds that are not subject to the same restrictions.



● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 13.58 |
| Communication Services | 19.77 |
| Consumer Discretionary | 36.32 |
| Information Technology | 7.76 |
| Industrials | 0.00 |
| Consumer Staples | 10.28 |
| Energy | 0.00 |
| Real Estate | 0.00 |
| Health Care | 6.55 |
| Materials | 3.98 |
| Utilities | 1.73 |
| Unclassified | 0.03 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.00 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include

To what extent were the sustainable investments with an environmental objective aligned with

limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.



the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

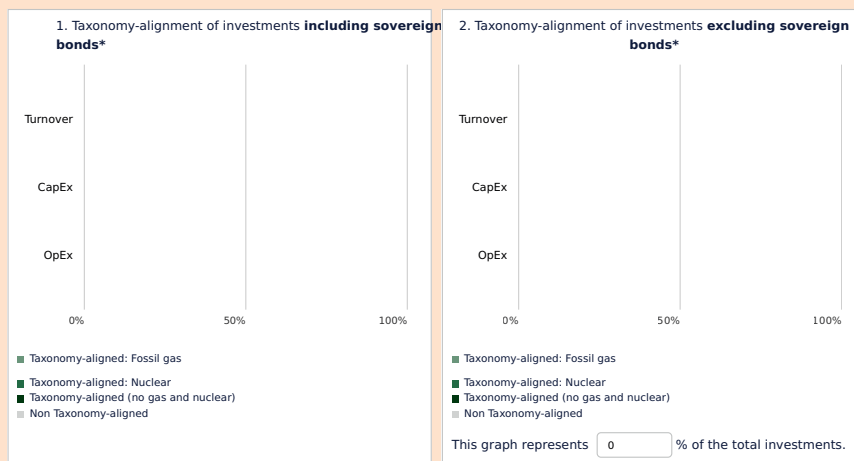
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

What was the share of investments made in transitional and enabling activities?

Not applicable.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

0.00% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section “How did the sustainability indicators perform” above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco China Health Care Equity Fund

Legal entity identifier: 5493000N12ZQIQ7HJ442

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco China Health Care Equity Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|--|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: >=5% of revenue, Thermal Coal Power Generation: >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if >= 5% of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production >=5% revenue, Tobacco-related products and services >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|-----------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 604.71 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 594.14 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 10,937.65 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 12,136.50 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 172.71 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 506.59 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 99.59 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 0.00 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.00 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.00 | |
| | Manufacturing | 0.24 | |
| | Mining & Quarrying | 0.00 | |
| | Real Estate Activities | 0.00 | |
| Transportation & Storage | 0.00 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.01 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 0.00 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.01 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.79 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |

| | | |
|---|-------|---|
| 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 68.20 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| 12. Unadjusted gender pay gap | 0.00 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| 13. Board gender diversity | 18.52 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---|-------------|----------|-----------|
| Shenzhen Mindray Bio-Medical Electronics Co Ltd | Health Care | 7.17% | China |
| Humanwell Healthcare Group Co Ltd | Health Care | 5.52% | China |
| Meinian Onehealth Healthcare Holdings Co Ltd | Health Care | 5.09% | China |
| JOINTOWN PHARM-A | Health Care | 4.13% | China |
| WuXi AppTec Co Ltd | Health Care | 3.43% | China |
| BEIJING TONGRE-A | Health Care | 3.41% | China |
| JIANGSU HENGRU-A | Health Care | 3.35% | China |
| Changchun BCHT Biotechnology Co Ltd | Health Care | 3.31% | China |
| GUSHENGTANG HOLD | Health Care | 3.26% | Hong Kong |
| Sonoscape Medical Corp | Health Care | 2.93% | China |
| Asymchem Laboratories Tianjin Co Ltd | Health Care | 2.89% | China |
| Hangzhou Tigermed Consulting Co Ltd | Health Care | 2.74% | China |
| China National Accord Medicines Corp Ltd | Health Care | 2.62% | China |
| Hubei Jumpcan Pharmaceutical Co Ltd | Health Care | 2.53% | China |



Asset allocation
describes the share of
investments in specific
assets.

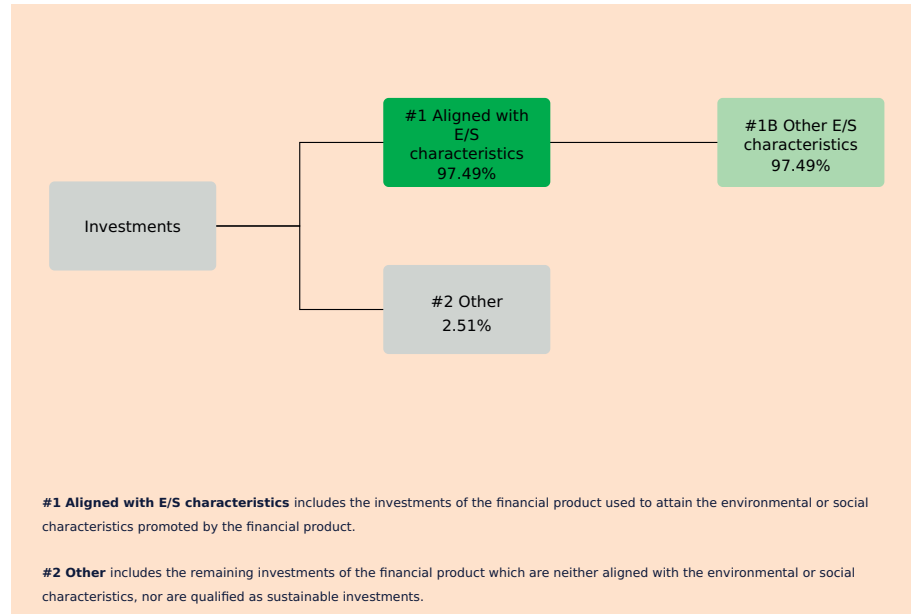
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

97.49% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

2.51% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investment in funds that are not subject to the same restrictions.



● In which economic sectors were the investments made?

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 0.01 |
| Communication Services | 0.00 |
| Consumer Discretionary | 0.00 |
| Information Technology | 0.00 |
| Industrials | 0.00 |
| Consumer Staples | 0.82 |
| Energy | 0.00 |
| Real Estate | 0.00 |
| Health Care | 96.66 |
| Materials | 0.00 |
| Utilities | 0.00 |
| Cash | 2.51 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.00 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?

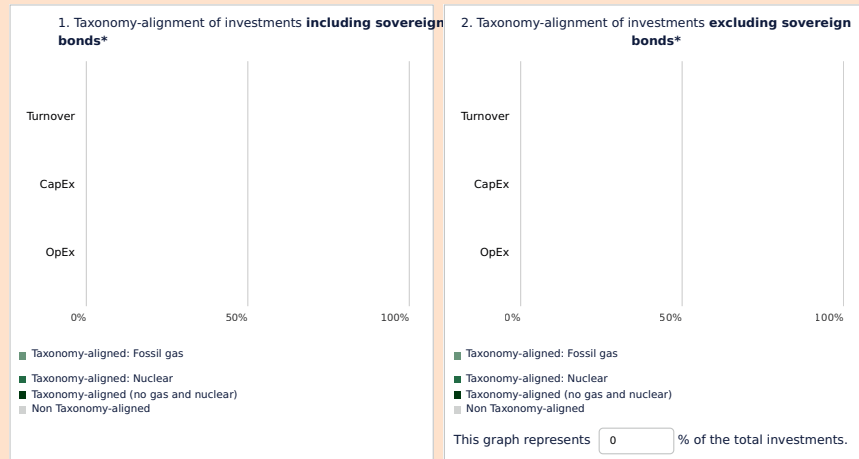
- Yes
- In fossil gas In nuclear energy
- No

² Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

made by investee companies, relevant for a transition to a green economy.

- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

2.51% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Greater China Equity Fund

Legal entity identifier: 54930002LY1J35GNQ537

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Greater China Equity Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

● **How did the sustainability indicators perform?**

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|--|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: >=5% of revenue, Thermal Coal Power Generation: >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if >= 5% of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production >=5% revenue, Tobacco-related products and services >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Military Contracting, excluded if military contracting overall >=10%; small arms overall >=10% | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric | |
|---|--|------------|--|---|
| Greenhouse gas emissions | 1.GHG Emissions | 83,570.80 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 12,838.98 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 142,529.00 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 238,938.77 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) | |
| | 2. Carbon footprint | 586.35 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) | |
| | 3. GHG Intensity of investee companies | 1,091.82 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) | |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue | |
| | 5. Share of non-renewable energy consumption | 92.59 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) | |
| | 5. Share of non-renewable energy production | 0.00 | | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector | |
| | Agriculture, Forestry & Fishing | 0.00 | | |
| | Construction | 0.06 | | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 35.93 | | |
| | Manufacturing | 1.49 | | |
| | Mining & Quarrying | 0.51 | | |
| | Real Estate Activities | 0.07 | | |
| Transportation & Storage | 0.15 | | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.13 | | | |
| Biodiversity | 7. Activites negatively affecting biodiversity-sensitive areas | 0.00 | | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where |

| | | | |
|------------------------------------|--|-------|--|
| | | | activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.03 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.37 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 85.77 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 23.63 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 14.97 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period

which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|-----------|
| TSMC | Information Technology | 9.88% | Taiwan |
| TENCENT | Communication Services | 9.51% | China |
| BABA-SW | Consumer Discretionary | 6.17% | China |
| AIA | Financials | 5.62% | Hong Kong |
| PDD HOLDINGS INC | Consumer Discretionary | 3.13% | Ireland |
| Meituan Inc | Consumer Discretionary | 2.66% | China |
| LARGAN PRECISION | Information Technology | 2.28% | Taiwan |
| PRESIDENT CHAIN | Consumer Staples | 1.98% | Taiwan |
| 1801 HK COM | Health Care | 1.92% | China |
| UNI-PRESIDENT EN | Consumer Staples | 1.85% | Taiwan |
| NETEASE INC | Communication Services | 1.84% | China |
| ZIJIN MINING-H | Materials | 1.72% | China |
| ASUSTEK COMPUTER | Information Technology | 1.70% | Taiwan |



Asset allocation
describes the share of investments in specific assets.

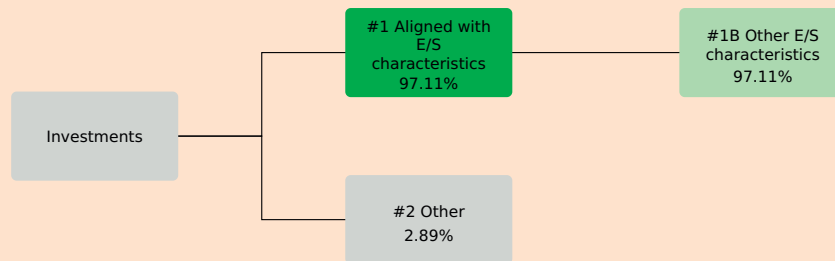
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

97.11% of the Fund was invested in investments that aligned with the environmental and social characteristics of the Fund.

2.89% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; or was held as cash for ancillary liquidity purposes.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period.

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 14.52 |
| Communication Services | 15.65 |
| Consumer Discretionary | 25.27 |
| Information Technology | 15.76 |
| Industrials | 6.01 |
| Consumer Staples | 9.11 |
| Energy | 0.00 |
| Real Estate | 0.31 |
| Health Care | 4.34 |
| Materials | 4.45 |
| Utilities | 1.62 |
| Unclassified | 0.07 |
| Cash | 2.89 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.00 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?**

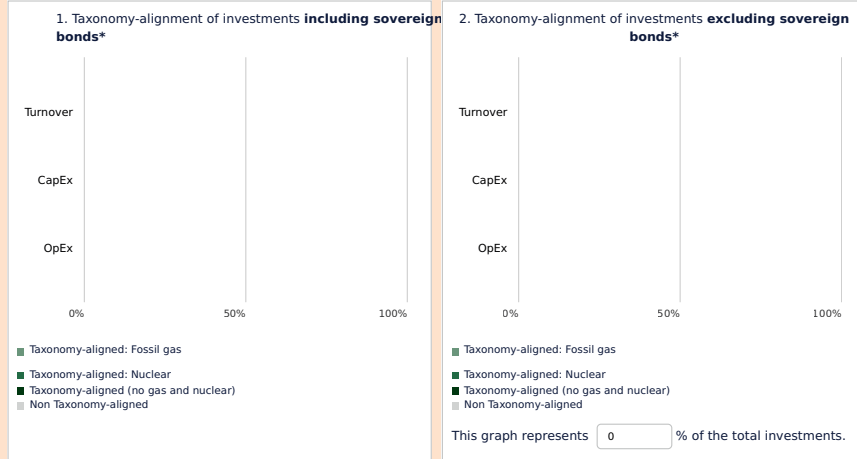
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

2.89% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco India Equity Fund

Legal entity identifier: 549300WNNXIA0RYDF0K66

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

| ●● <input type="checkbox"/> Yes | ●● <input checked="" type="checkbox"/> No |
|--|--|
| <input type="checkbox"/> It made sustainable investments with an environmental objective: _____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: _____% | <input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments |



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco India Equity Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

● **How did the sustainability indicators perform?**

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ of revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Military Contracting, excluded if military contracting overall $\geq 10\%$; small arms overall $\geq 10\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|------------|--|
| Greenhouse gas emissions | 1.GHG Emissions | 20,206.56 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 3,174.80 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 85,800.88 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 109,182.23 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 347.12 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,732.50 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 80.09 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 6.83 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.14 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.00 | |
| | Manufacturing | 0.88 | |
| | Mining & Quarrying | 0.00 | |
| | Real Estate Activities | 0.59 | |
| | Transportation & Storage | 0.00 | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.10 | | |
| Biodiversity | 7. Activites negatively affecting biodiversity-sensitive areas | 0.00 | |

| | | | |
|------------------------------------|--|-------|--|
| | | | activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.02 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.18 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 56.04 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 7.00 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 19.12 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period

which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|---------|
| ICICI BANK LTD | Financials | 6.37% | India |
| HDFC BANK LTD | Financials | 4.55% | India |
| INFOSYS LTD | Information Technology | 4.46% | India |
| BHARTI AIRTEL | Communication Services | 3.80% | India |
| CIFC IN COM | Financials | 3.09% | India |
| MAHINDRA & MAHIN | Consumer Discretionary | 2.63% | India |
| LARSEN & TOUBRO | Industrials | 2.57% | India |
| TATA MOTORS LTD | Consumer Discretionary | 2.43% | India |
| AXIS BANK LTD | Financials | 2.32% | India |
| HINDUSTAN UNILEV | Consumer Staples | 2.25% | India |
| INDIAN HOTELS CO | Consumer Discretionary | 1.94% | India |
| TITAN CO LTD | Consumer Discretionary | 1.91% | India |
| BAJAJ FINANCE LT | Financials | 1.90% | India |
| INDUSIND BANK | Financials | 1.87% | India |
| HCL TECH LTD | Information Technology | 1.86% | India |



Asset allocation describes the share of investments in specific assets.

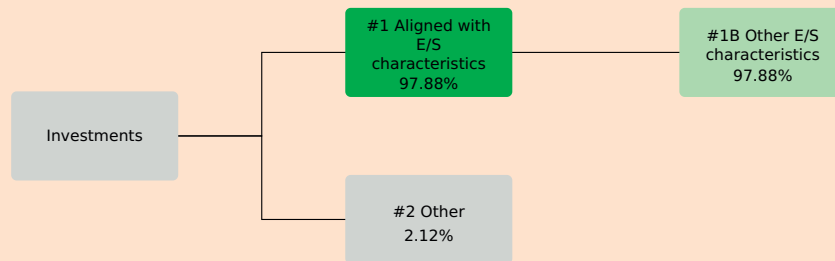
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

97.88% of the Fund was invested in investments that aligned with the environmental and social characteristics of the Fund.

2.12% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investment in funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 28.20 |
| Communication Services | 3.80 |
| Consumer Discretionary | 23.26 |
| Information Technology | 12.42 |
| Industrials | 11.56 |
| Consumer Staples | 6.65 |
| Energy | 0.00 |
| Real Estate | 2.02 |
| Health Care | 4.09 |
| Materials | 5.47 |
| Utilities | 0.41 |
| Cash | 2.12 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.00 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

- Yes
- In fossil gas In nuclear energy
- No

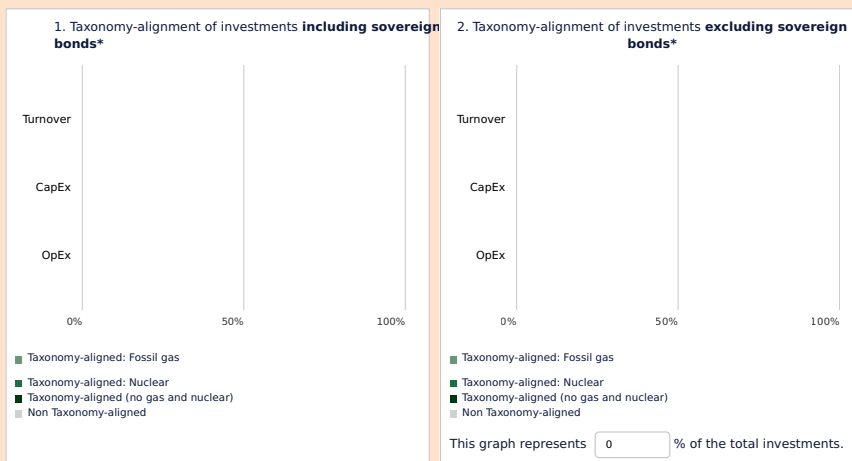
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable.



● **What was the share of socially sustainable investments?**

Not applicable.



● **What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?**

2.12% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



● **What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Emerging Markets ex-China Equity Fund

Legal entity identifier: 54930020S806WKJLLX27

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes No

| | |
|---|---|
| <p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: _____%</p> | <p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p> |
|---|---|



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Pacific Equity Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|--|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: >=5% of revenue, Thermal Coal Power Generation: >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if >= 5% of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production >=5% revenue, Tobacco-related products and services >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Military Contracting, excluded if military contracting overall >=10%; small arms overall >=10% | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric | |
|----------------------------------|---|-----------|--|--|
| Greenhouse gas emissions | 1.GHG Emissions | 6,908.09 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 2,938.88 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 46,928.23 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 56,775.19 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) | |
| | 2. Carbon footprint | 471.37 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) | |
| | 3. GHG Intensity of investee companies | 973.31 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) | |
| | 4. Exposure to companies active in the fossil fuel sector | 1.25 | % of the fund exposed to any fossil fuels revenue | |
| | 5. Share of non-renewable energy consumption | 87.06 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) | |
| | 5. Share of non-renewable energy production | 2.46 | | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector | |
| | Agriculture, Forestry & Fishing | 0.00 | | |
| | Construction | 0.11 | | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.02 | | |
| | Manufacturing | 1,833.83 | | |
| | Mining & Quarrying | 4.72 | | |
| | Real Estate Activities | 0.09 | | |
| | Transportation & Storage | 1.10 | | |
| | Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| | Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.05 | | |
| Biodiversity | 7. Activites negatively affecting biodiversity-sensitive areas | 5.57 | | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |

| | | | |
|------------------------------------|--|-------|--|
| Water | 8. Emissions to water | 0.01 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.68 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 55.23 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 23.63 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 19.49 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---|------------------------|----------|-------------|
| Taiwan Semiconductor Manufacturing Co Ltd | Information Technology | 7.00% | Taiwan |
| SAMSUNG ELECTRON | Information Technology | 6.06% | South Korea |
| Tencent Holdings Ltd | Communication Services | 2.80% | China |
| SAMSUNG FIRE & M | Financials | 2.34% | South Korea |
| NETEASE INC | Communication Services | 2.29% | China |
| MEDIATEK | Information Technology | 2.23% | Taiwan |
| ICICI BANK-ADR | Financials | 2.11% | India |
| KASIKORNBANK-FOR | Financials | 2.02% | Thailand |
| SHIN-ETSU CHEM | Materials | 1.90% | Japan |
| SONY GROUP CORP | Consumer Discretionary | 1.85% | Japan |
| SHRIRAM FINANCE | Financials | 1.76% | India |
| MURATA MFG CO | Information Technology | 1.73% | Japan |
| Alibaba Group Holding Ltd | Consumer Discretionary | 1.72% | China |
| Sumitomo Mitsui Financial Group Inc | Financials | 1.70% | Japan |
| LARGAN PRECISION | Information Technology | 1.68% | Taiwan |



Asset allocation
describes the share of
investments in specific
assets.

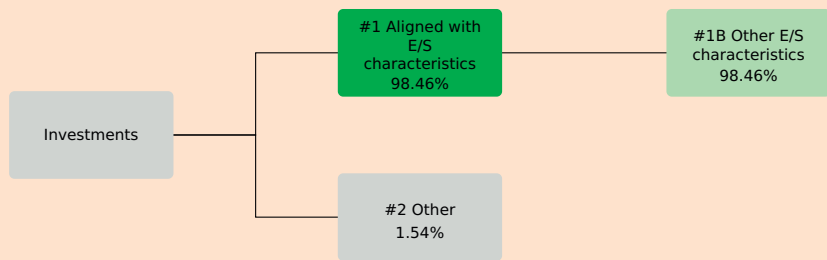
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

98.46% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

1.54% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; or was held as cash for ancillary liquidity purposes.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 21.60 |
| Communication Services | 10.77 |
| Consumer Discretionary | 11.29 |
| Information Technology | 23.54 |
| Industrials | 11.60 |
| Consumer Staples | 3.52 |
| Energy | 2.31 |
| Real Estate | 4.16 |
| Health Care | 3.45 |
| Materials | 5.70 |
| Utilities | 0.52 |
| Cash | 1.54 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 1.05 |
| 10102020 | Oil & Gas Exploration & Production | 1.26 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 2.31 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

- Yes
- In fossil gas In nuclear energy
- No

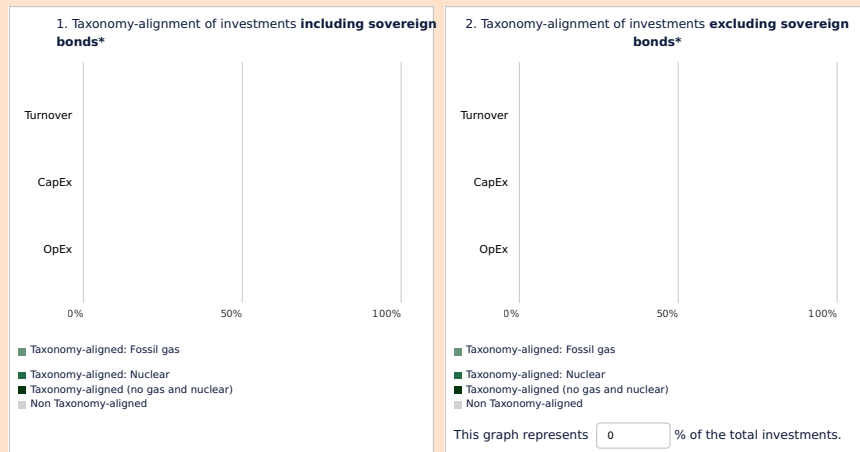
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not Applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

1.54% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco PRC Equity Fund

Legal entity identifier: 549300F46FTM1QF1YP44

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective**: _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco PRC Equity Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

● **How did the sustainability indicators perform?**

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ of revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Military Contracting, excluded if military contracting overall $\geq 10\%$; small arms overall $\geq 10\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|---|-----------|--|
| Greenhouse gas emissions | 1.GHG Emissions | 2,354.36 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 3,038.75 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 57,268.81 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 62,661.91 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 337.31 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,136.07 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.20 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 93.15 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 0.03 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.19 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.03 | |
| | Manufacturing | 2.17 | |
| | Mining & Quarrying | 0.38 | |
| | Real Estate Activities | 0.05 | |
| | Transportation & Storage | 0.17 | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.02 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 0.00 | |
| Water | 8. Emissions to water | 0.36 | Adjusted weighted average per issuer in the |

| | | | |
|------------------------------------|--|-------|--|
| | | | fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.15 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 91.34 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 23.63 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 15.81 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|------------------------|------------------------|----------|-----------|
| TENCENT | Communication Services | 9.40% | China |
| BABA-SW | Consumer Discretionary | 8.92% | China |
| NETEASE INC | Communication Services | 4.59% | China |
| PDD HOLDINGS INC | Consumer Discretionary | 4.57% | Ireland |
| Meituan | Consumer Discretionary | 4.11% | China |
| BIDU-SW | Communication Services | 2.74% | China |
| AIA | Financials | 2.54% | Hong Kong |
| Innovent Biologics Inc | Health Care | 2.24% | China |
| Yum China Holdings Inc | Consumer Discretionary | 2.20% | China |
| CM BANK-H | Financials | 2.16% | China |
| PING AN | Financials | 1.98% | China |
| BYD COMPANY | Consumer Discretionary | 1.82% | China |
| ICBC-H | Financials | 1.79% | China |
| CHINA RESOURCES | Consumer Staples | 1.78% | Hong Kong |



Asset allocation
describes the share of
investments in specific
assets.

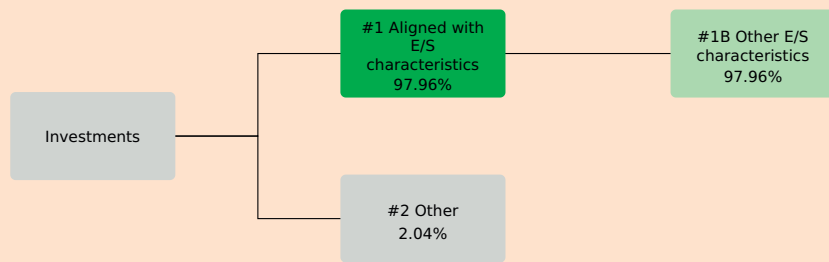
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

97.96% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

2.04% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investment in funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 14.84 |
| Communication Services | 19.21 |
| Consumer Discretionary | 32.76 |
| Information Technology | 1.93 |
| Industrials | 11.35 |
| Consumer Staples | 5.00 |
| Energy | 0.00 |
| Real Estate | 0.76 |
| Health Care | 6.89 |
| Materials | 3.29 |
| Utilities | 1.86 |
| Unclassified | 0.07 |
| Cash | 2.04 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.00 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

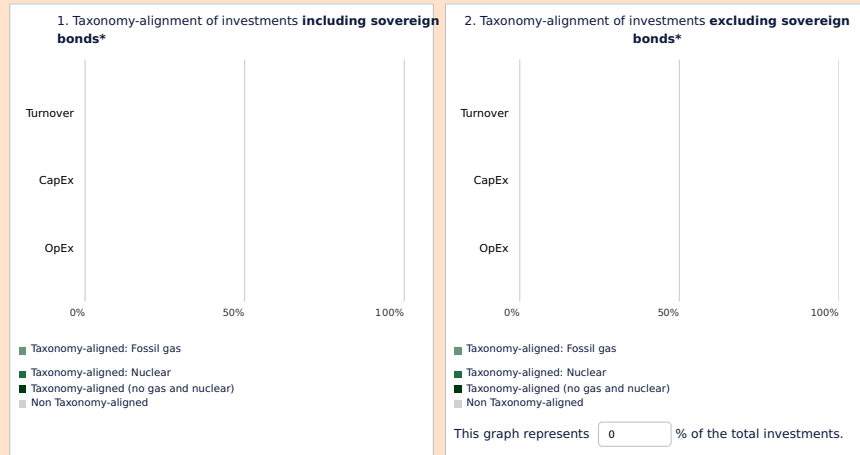
Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

- Yes
- In fossil gas In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not Applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable.



● **What was the share of socially sustainable investments?**

Not applicable.



● **What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?**

2.04% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section “How did the sustainability indicators perform” above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852 establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainable investment objective

Did this financial product have a sustainable investment objective?

Yes **No**

| | |
|---|---|
| <p><input checked="" type="checkbox"/> It made sustainable investments with an environmental objective: <u>96.55</u> %</p> <ul style="list-style-type: none"> <input checked="" type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: _____ %</p> | <p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _____ % of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p> |
|---|---|



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent was the sustainable investment objective of this financial product met?

The Invesco Energy Transition Fund (the "Fund") aimed to contribute towards the global transition towards lower-carbon sources of energy. The Fund invested in sustainable investments which contributed to the environmental objective of climate change mitigation within the meaning of EU Taxonomy by investing in companies which contribute to the environmental objectives of usage of renewable energy.

The Fund is managed systematically. In every rebalancing, it is ensured that the Fund meets the sustainable investment objectives.

● How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the sustainable investment objectives.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability Indicator | Indicator Performance |
|---|--|
| Turnover derived from thermal coal mining, excluded if $\geq 5\%$ Turnover derived from burning coal for power generation, excluded if $\geq 5\%$ Proportion in electricity generation fuel mix from coal, excluded if $\geq 5\%$ Structural increase of thermal coal activities over 3 years, excluded if Yes | During the reference period, there were no breaches of the Fund's exclusion criteria. |
| Revenues that comes from projects or the extraction of tar sands, excluded if 0% and oil shale, as well as the proportion of reserves in tar sands or oil shale Involvement in fracking activities, excluded if Yes Involvement in arctic drilling activities, excluded if Yes | During the reference period, there were no breaches of the Fund's exclusion criteria. |
| Revenues are derived from fossil fuel industries, excluded if $\geq 5\%$ Structural increase of fossil activities over 3 year, excluded if Yes | During the reference period, there were no breaches of the Fund's exclusion criteria. |
| Company's commitment to define clear objectives and appropriate measures to ensure management of the environmental impacts of products and services, excluded if insufficient environmental strategy | During the reference period, there were no breaches of the Fund's exclusion criteria. |
| Production of restricted chemicals, excluded if 0% | During the reference period, there were no breaches of the Fund's exclusion criteria. |
| Controversies in the field of endangering biodiversity, excluded if yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in the field of preventing and managing of accidental pollution or soil pollution, excluded if yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in the field of protecting water resources , excluded if yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in the field of waste management, excluded if yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in the field of community involvement (including e.g, impact of operations on the local economy, responsible tax strategy, transfer of technology and skills), excluded if yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Turnover from nuclear power, excluded if $\geq 5\%$ Proportion in electricity generation fuel mix from nuclear power, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Manufacture or sale of civilian firearms or related products, excluded if $\geq 5\%$ Manufacture of civilian firearms or related products, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Sales that are related to military sales including key parts or services, for conventional weapons, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial Weapons, excluded if $>0\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Turnover from production and distribution of alcohol , excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Turnover from production and distribution of tobacco, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Turnover from production of tobacco, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Fail to pass the global compact screening, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Energy Transition Score | 51 |
| % of issuers that are in the Top 75% of universe based on the energy transition score | 100% |

| | |
|---|----------------|
| The Fund's Scope 1 and 2 GHG emission intensity vs the market cap weighted (MSCI ACWI) GHG Scope 1 and 2 GHG emission intensity | 75.3 vs. 110.2 |
|---|----------------|

● **...and compared to previous periods?**

With regards to the exclusions disclosed in the table above, there were no active breaches noted during the previous reference period (from March 2022 to February 2023). For the other sustainability indicators used, please refer to the table below for a comparison with the previous period.

| Sustainability Indicator | Indicator Performance 28-Feb-23 | Indicator Performance 29-Feb-24 |
|---|---------------------------------|---------------------------------|
| Energy Transition Score | 48 | 51 |
| % of issuers that are in the Top 75% of universe based on the energy transition score | 100% | 100% |
| The Fund's Scope 1 and 2 GHG emission intensity vs the market cap weighted (MSCI ACWI) GHG Scope 1 and 2 GHG emission intensity | 101.0 vs. 145.5 | 75.3 vs. 110.2 |

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments not cause significant harm to any sustainable investment objective?**

The Fund primarily used the mandatory principal adverse impacts (PAI) indicators defined in Table 1 of Annex I of the regulatory technical standards for Regulation 2019/2088, combined with qualitative research and/or engagement, to assess whether the sustainable investments of the Fund cause significant harm (DNSH) to a relevant environmental or social investment objective. Where a company was determined to cause such significant harm, such company was excluded from investment in the Fund. For the avoidance of doubt, the assessment was done prior to investment and on the full holding.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please see above on how the indicators for adverse impacts on sustainability factors were taken into account.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The Fund excluded companies, sectors or countries from the investment universe when such companies violate international norms and standards according to the definitions of the International Labour Organisation (ILO), the OECD or the United Nations. All issuers considered for investment were screened for compliance with, and excluded if they did not meet, UN Global Compact principles, based on third-party data and the Investment Manager's proprietary analysis and research.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|-----------|--|
| Greenhouse gas emissions | 1.GHG Emissions | 1,774.74 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 702.93 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 60,136.12 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 62,613.78 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 1,491.48 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,731.01 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 68.67 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 9.39 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 1.20 | |
| | Construction | 0.02 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 1.40 | |
| | Manufacturing | 0.43 | |
| | Mining & Quarrying | 1.11 | |
| Real Estate Activities | 0.21 | | |
| Transportation & Storage | 1.55 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.12 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.03 | | |
| Biodiversity | 7. Activites negatively affecting biodiversity-sensitive areas | 5.23 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.00 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.81 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms | 31.23 | Share of investments in investee companies without policies to monitor compliance with the |

| | | |
|--|-------|---|
| to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | | UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| 12. Unadjusted gender pay gap | | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| 13. Board gender diversity | 32.25 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|-------------------------|------------------------|----------|---------------|
| Vestas Wind Systems A/S | Industrials | 3.95% | Denmark |
| TOYOTA MOTOR | Consumer Discretionary | 3.75% | Japan |
| EDP RENOVAVEIS S | Utilities | 3.34% | Spain |
| SAMSUNG SDI CO | Information Technology | 3.20% | South Korea |
| GENERAL MOTORS C | Consumer Discretionary | 3.05% | United States |
| BMW AG | Consumer Discretionary | 2.72% | Germany |
| Nordex SE | Industrials | 2.70% | Germany |
| Mercedes-Benz Group AG | Consumer Discretionary | 2.56% | Germany |
| ORSTED A/S | Utilities | 2.34% | Denmark |
| Volvo AB | Industrials | 2.30% | Sweden |
| HONDA MOTOR CO | Consumer Discretionary | 2.22% | Japan |
| PANASONIC HOLDIN | Consumer Discretionary | 1.95% | Japan |
| STELLANTIS NV | Consumer Discretionary | 1.89% | Netherlands |
| APPLE INC | Information Technology | 1.47% | United States |
| ACCIONA SA | Utilities | 1.37% | Spain |



Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

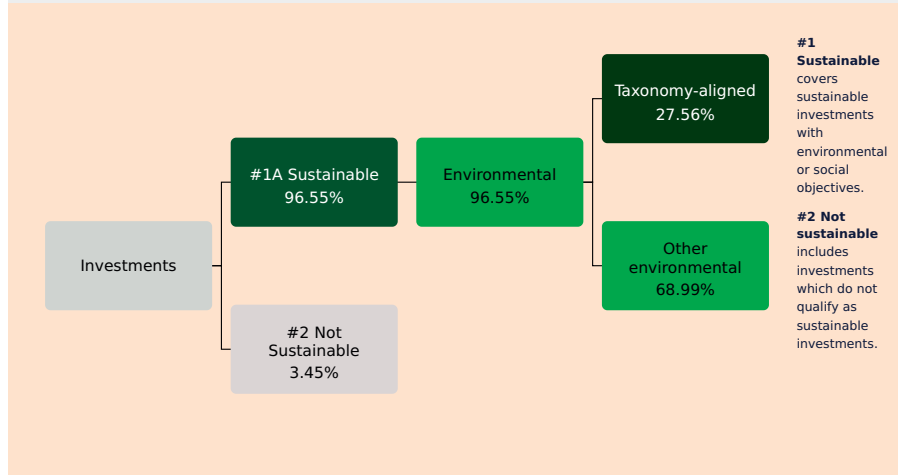
The Fund invested in sustainable investments for at least 90% of its portfolio (#1 Sustainable) contributing to environmental objectives by virtue of binding elements of the Fund's investment strategy. At least 25% of total investments was aligned with the EU Taxonomy.

● **What was the asset allocation?**

100.00% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the sustainable investment objective of the Fund.

0.00% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes, cash that was held for ancillary liquidity purposes, and investments in other funds that were not subject to the same restrictions.

96.55% of the Fund was invested in sustainable investments.



● In which economic sectors were the investments made?

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 4.90 |
| Communication Services | 0.80 |
| Consumer Discretionary | 28.05 |
| Information Technology | 14.76 |
| Industrials | 24.21 |
| Consumer Staples | 1.78 |
| Energy | 0.46 |
| Real Estate | 6.37 |
| Health Care | 0.00 |
| Materials | 5.37 |
| Utilities | 13.30 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.17 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.27 |
| 10102040 | Oil & Gas Storage & Transportation | 0.02 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.46 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?

27.56% (Turnover) of the Fund's portfolio was aligned with the EU Taxonomy. The data is representative of the reference period.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

Yes

In fossil gas

In nuclear energy

No

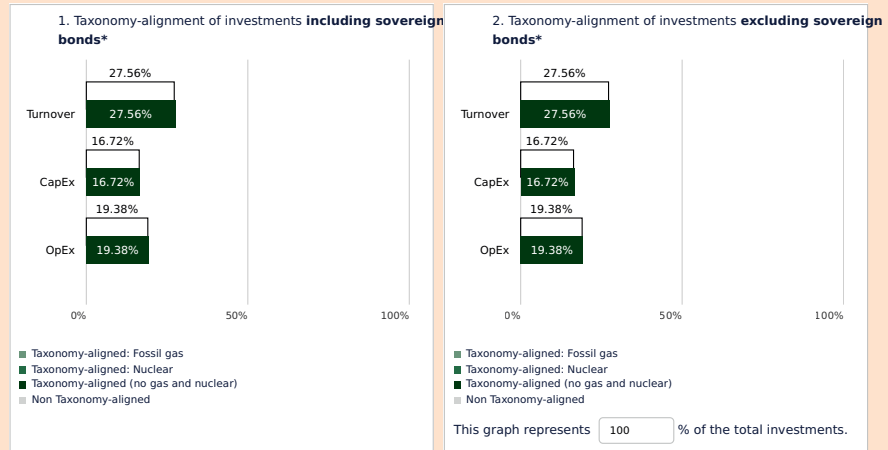
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

The below table shows the share of investments in transitional and enabling activities - the data is representative of the reference period.

| | Aligned |
|-------------------|---------------|
| Enabling | 12.24% |
| Transition | 0.53% |

'Aligned' means % of revenues of the investments of the Fund that are aligned to the EU Taxonomy.

● **How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?**

The percentage of investments that were aligned with the EU Taxonomy increased to 27.56%, compared to 26.25% for the previous reference period ending 28/02/2023.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy?

68.99% was the share of the sustainable investments with an environmental objective that were not aligned with the EU Taxonomy. The Investment Manager monitored closely the evolution of the dataset and their reliance and The Investment Manager monitors closely the evolution of the dataset and intends to increase the portion of sustainable investments aligned with EU Taxonomy as the case may be, which will decrease the exposure to sustainable investments not aligned with EU Taxonomy in the Fund.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

The investments included under "Not sustainable" were only ancillary liquid assets as well as investment in some money markets instruments and money market funds for cash/liquidity management purposes. The Investment Manager applied the minimum environmental and social safeguards as follows:

- Where the Fund holds ancillary liquid assets at the depository of the SICAV, we confirmed that such entity was not involved in any severe controversial activities.
- Where the Fund holds money market instruments, the counterparty to such instruments was not involved in any severe controversial activities.
- Finally, where the Fund invests in money market funds, they complied with article 8 and minimum safeguards were therefore met.



What actions have been taken to attain the sustainable investment objective during the reference period?

Please refer to the section “How did the sustainability indicators perform” above for further information.

In addition to the Fund’s sustainability indicators outlined in the answer to the second question of the report, as part of the Fund’s consideration of principal adverse impacts on sustainability factors, the ESG team supported the investment teams in monitoring the investments against PAI indicators. Research is conducted into certain issuers in the Fund’s portfolio that were deemed to flag against PAI indicators, in order to determine whether a consideration plan should be developed. For flagging companies that are deemed to have not sufficiently addressed their impact relating to a particular PAI, a consideration plan will be developed. For the Fund, 2 companies flagging on PAI indicators were considered, and following a qualitative consideration overlay, no consideration plan was developed for any company.



How did this financial product perform compared to the reference sustainable benchmark?

Reference benchmarks are indexes to measure whether the financial product attains the sustainable objective.

The Fund was not compared to a reference sustainable benchmark.

● **How did the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Global Consumer Trends Fund

Legal entity identifier: 549300H8AC48B24Q5722

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 5.41 % of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Global Consumer Trends Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Military Contracting, excluded if military contracting overall $\geq 10\%$; small arms overall $\geq 10\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Although the Fund did not commit to a minimum of sustainable investments, the Fund made some sustainable investments aligned with EU Taxonomy and contributed to Climate Change mitigation.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Although the Fund did not commit to a minimum of sustainable investments, the Fund made sustainable investments aligned with EU Taxonomy complying with the "do not significant harm" principle as set out in the EU Taxonomy.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please refer to above.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Please refer to above.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|------------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 5,841.55 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 10,197.33 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 243,026.96 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 259,065.84 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 116.28 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 335.35 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 60.25 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 0.00 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.00 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.00 | |
| | Manufacturing | 0.29 | |
| | Mining & Quarrying | 0.00 | |
| | Real Estate Activities | 0.00 | |
| Transportation & Storage | 0.00 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 1.31 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 5.35 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.00 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.03 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for | 2.01 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |

| | | |
|---|-------|---|
| Multinational Enterprises | | |
| 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 74.72 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| 12. Unadjusted gender pay gap | 17.71 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| 13. Board gender diversity | 32.03 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|---------------|
| AMAZON.COM INC | Consumer Discretionary | 10.17% | United States |
| EPR PROPERTIES | Real Estate | 5.44% | United States |
| TESLA INC | Consumer Discretionary | 5.35% | United States |
| META PLATFORMS-A | Communication Services | 4.48% | United States |
| LOWE'S COS INC | Consumer Discretionary | 4.13% | United States |
| MERCADOLIBRE INC | Consumer Discretionary | 3.99% | Uruguay |
| DKNG US COM | Consumer Discretionary | 3.90% | United States |
| NETFLIX INC | Communication Services | 3.70% | United States |
| UBER US COM | Industrials | 3.59% | United States |
| TAKE-TWO INTERAC | Communication Services | 3.58% | United States |
| BKNG US COM | Consumer Discretionary | 3.16% | United States |



What was the proportion of sustainability-related investments?

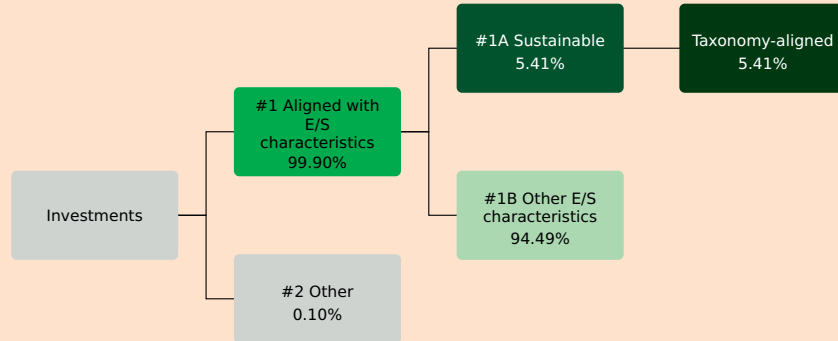
Asset allocation describes the share of investments in specific assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

99.9% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0.1% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investment in funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 0.01 |
| Communication Services | 30.88 |
| Consumer Discretionary | 50.52 |
| Information Technology | 4.65 |
| Industrials | 5.40 |
| Consumer Staples | 2.29 |
| Energy | 0.00 |
| Real Estate | 5.44 |
| Health Care | 0.57 |
| Materials | 0.12 |
| Utilities | 0.00 |
| Unclassified | 0.02 |
| Cash | 0.10 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.00 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Although the Fund did not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy, 5.41% (Turnover) of the Fund's portfolio was aligned with the EU Taxonomy.

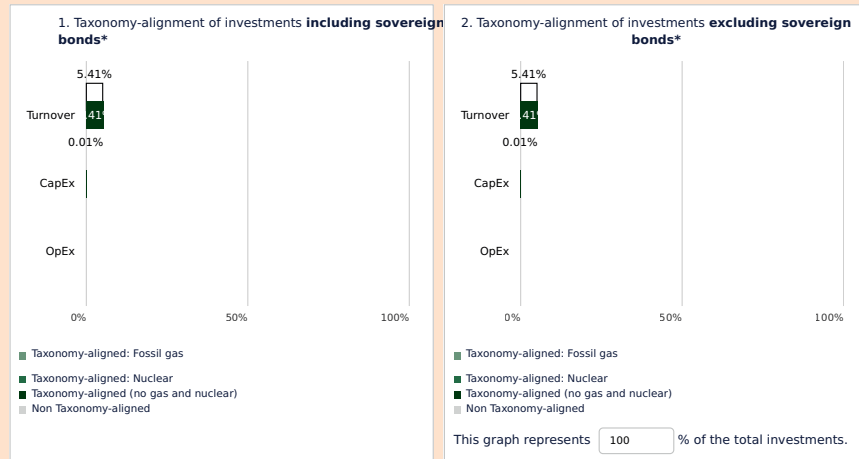
Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

- Yes
- In fossil gas In nuclear energy
- No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

- operational expenditure (OpEx) reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● What was the share of investments made in transitional and enabling activities?

The below table shows the share of investments in transitional and enabling activities as at - The data is representative of the reference period.

| | Aligned |
|------------|---------|
| Enabling | 5.24% |
| Transition | 0.16% |

'Aligned' means % of revenues of the investments of the Fund that are aligned to the EU Taxonomy.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

Even if the Fund had exposure to investments aligned with the EU Taxonomy, the Fund has no commitment in that regard.

The percentage of investments that were aligned with the EU Taxonomy decreased compared to the previous reference period.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



● What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



● What was the share of socially sustainable investments?

Not applicable.



● What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

0.10% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section “How did the sustainability indicators perform” above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Global Founders & Owners Fund

Legal entity identifier: 5493003PUU6BVO20J536

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Global Founders & Owners Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics. \

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|--|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: >=5% of revenue, Thermal Coal Power Generation: >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if >= 5% of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production >=5% revenue, Tobacco-related products and services >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|----------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 379.70 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 66.41 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 3,384.77 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 3,830.88 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 107.80 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 688.17 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 1.24 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 68.73 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 3.24 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.00 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.00 | |
| | Manufacturing | 0.06 | |
| | Mining & Quarrying | 0.68 | |
| | Real Estate Activities | 0.00 | |
| | Transportation & Storage | 0.00 | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.08 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 0.00 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.01 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.10 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and | 62.24 | Share of investments in investee companies |

| | | | |
|--|---|-------|--|
| | compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | | without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 12.69 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 32.37 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|----------------|
| CONSTELLATION SO | Information Technology | 7.38% | Canada |
| 3I GROUP PLC | Financials | 6.86% | United Kingdom |
| UNITEDHEALTH GRP | Health Care | 5.87% | United States |
| MICROSOFT CORP | Information Technology | 5.44% | United States |
| REPLY SPA | Information Technology | 5.09% | Italy |
| BERKSHIRE HATH-B | Financials | 5.01% | United States |
| OLD DOMINION FRT | Industrials | 4.55% | United States |
| DANAHER CORP | Health Care | 4.45% | United States |
| PROGRESSIVE CORP | Financials | 4.43% | United States |
| BROADCOM INC | Information Technology | 4.37% | United States |



What was the proportion of sustainability-related investments?

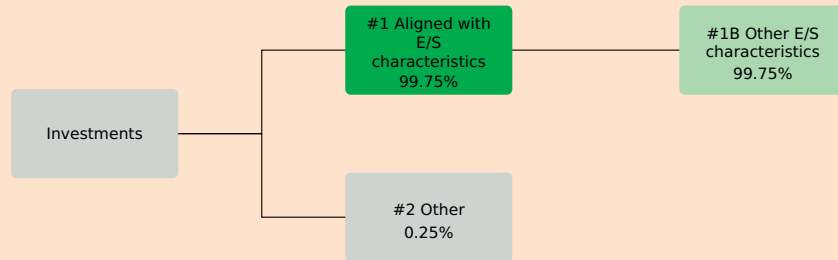
Asset allocation describes the share of investments in specific assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

99.75% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0.25% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period.

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 22.23 |
| Communication Services | 0.36 |
| Consumer Discretionary | 5.34 |
| Information Technology | 33.13 |
| Industrials | 17.05 |
| Consumer Staples | 0.00 |
| Energy | 3.13 |
| Real Estate | 0.00 |
| Health Care | 18.51 |
| Materials | 0.00 |
| Utilities | 0.00 |
| Cash | 0.25 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 3.13 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 3.13 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?**

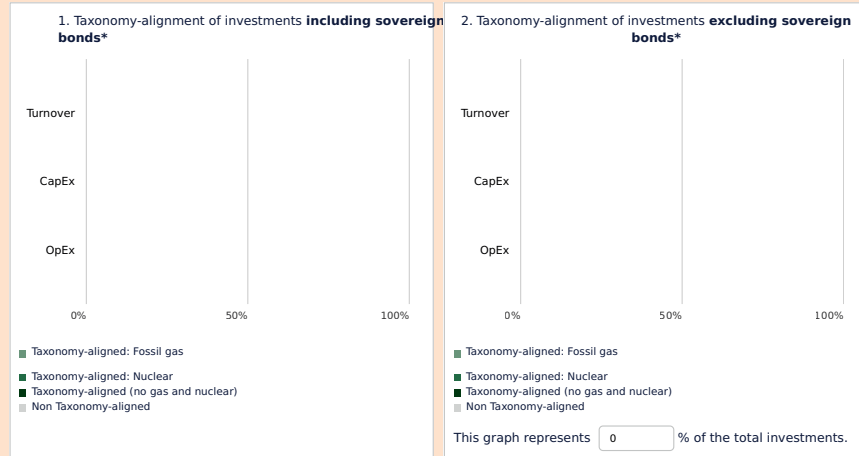
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable.



● **What was the share of socially sustainable investments?**

Not applicable.



● **What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?**

0.25% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Global Income Real Estate Securities Fund **Legal entity identifier:** 54930009WITO40WAGD22

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

| ●● <input type="checkbox"/> Yes | ●● <input checked="" type="checkbox"/> No |
|---|--|
| <input type="checkbox"/> It made sustainable investments with an environmental objective: _____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy | <input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective |
| <input type="checkbox"/> It made sustainable investments with a social objective: _____% | <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments |



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Global Income Real Estate Securities Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

● **How did the sustainability indicators perform?**

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|----------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 118.46 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 304.16 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 2,638.61 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 3,061.23 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 43.00 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 540.85 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 78.34 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 3.78 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.00 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.00 | |
| | Manufacturing | 0.02 | |
| | Mining & Quarrying | 0.00 | |
| | Real Estate Activities | 0.54 | |
| Transportation & Storage | 0.00 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.00 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 0.00 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.00 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.00 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |

| | | | |
|--|---|-------|---|
| | Multinational Enterprises | | |
| | 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 61.96 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 42.75 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 32.12 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|-------------|----------|---------------|
| BMARK 2020-IG2 UBR | Financials | 5.14% | United States |
| PROLOGIS INC | Real Estate | 4.96% | United States |
| IPT 2018-INDP E | Real Estate | 4.72% | United States |
| HEALTHPEAK PROPE | Real Estate | 3.28% | United States |
| ALEXANDRIA REAL | Real Estate | 2.78% | United States |
| REXFORD INDUSTRI | Real Estate | 2.71% | United States |
| MSCCG 2018-SELF D | Financials | 2.51% | United States |
| MSBAM 2014-C15 D | Financials | 2.41% | United States |
| SUN COMMUNITIES | Real Estate | 2.37% | United States |
| VICI PROPERTIES | Real Estate | 2.34% | United States |
| PUBLIC STORAGE | Real Estate | 2.28% | United States |
| DIGITAL REALTY | Real Estate | 2.27% | United States |
| VONOVIA SE | Real Estate | 2.21% | Germany |
| MITSUI FUDOSAN | Real Estate | 2.20% | Japan |
| UMH PROPERTIES | Real Estate | 1.72% | United States |



What was the proportion of sustainability-related investments?

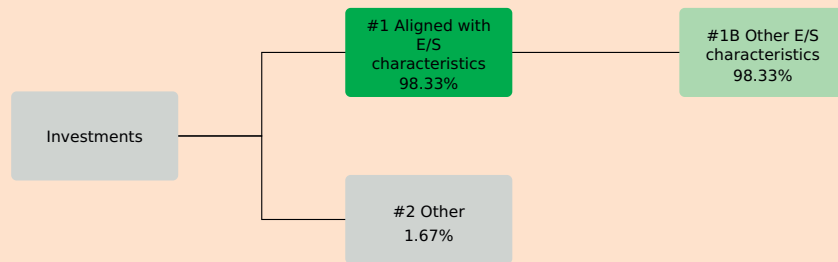
Asset allocation describes the share of investments in specific assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

98.33% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

1.67% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investment in funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 18.45 |
| Communication Services | 1.47 |
| Consumer Discretionary | 0.00 |
| Information Technology | 0.00 |
| Industrials | 0.00 |
| Consumer Staples | 0.01 |
| Energy | 0.00 |
| Real Estate | 70.77 |
| Health Care | 0.41 |
| Materials | 0.00 |
| Utilities | 0.00 |
| Unclassified | 7.22 |
| Cash | 1.67 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.00 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?**

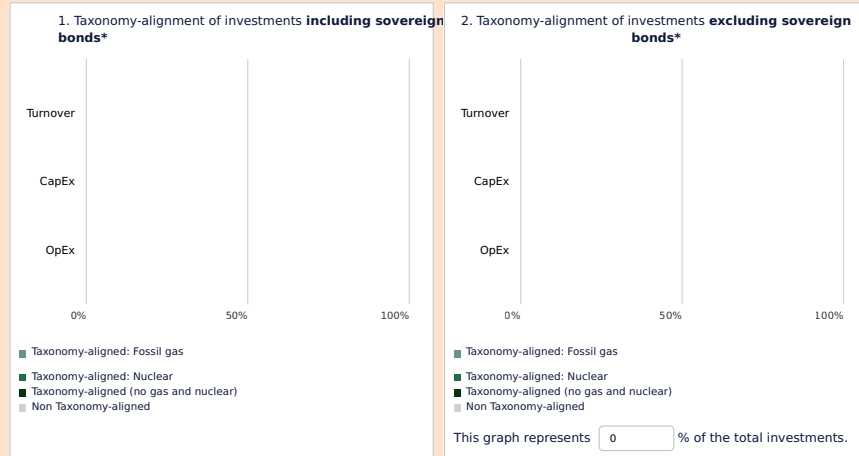
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable.



● **What was the share of socially sustainable investments?**

Not applicable.



● **What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?**

1.67% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Gold & Special Minerals Fund

Legal entity identifier: 5493005U007CCQ5JUJ86

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Gold & Special Minerals Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|--|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: >=5% of revenue, Thermal Coal Power Generation: >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if >= 5% of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production >=5% revenue, Tobacco-related products and services >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|---|-----------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 4,598.49 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 2,805.43 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 15,713.77 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 23,117.70 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 429.54 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 2,337.92 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 6,976.23 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 83.57 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.00 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 3.62 | |
| | Manufacturing | 4.36 | |
| | Mining & Quarrying | 1.25 | |
| | Real Estate Activities | 0.00 | |
| Transportation & Storage | 0.00 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.00 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 18.03 | |

| | | | |
|------------------------------------|--|--------|--|
| | | | activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.00 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 702.73 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 40.67 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 23.63 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 33.57 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period

which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|-----------|----------|----------------|
| AGNICO EAGLE MIN | Materials | 5.77% | Canada |
| NORTHERN STAR RE | Materials | 5.07% | Australia |
| BARRICK GOLD CRP | Materials | 4.92% | Canada |
| FREEMPORT-MCMORAN | Materials | 4.00% | United States |
| IVANHOE MINES LT | Materials | 3.83% | Canada |
| NEWMONT CORP | Materials | 3.58% | United States |
| DE GREY MINING | Materials | 3.13% | Australia |
| EVOLUTION MINING | Materials | 2.84% | Australia |
| BGL AU COM | Materials | 2.82% | Australia |
| AGI US COM | Materials | 2.64% | Canada |
| WHEATON PRECIOUS | Materials | 2.38% | Canada |
| KRR CN COM | Materials | 2.17% | Canada |
| GOLD FIELDS-ADR | Materials | 2.13% | South Africa |
| LUNDIN GOLD INC | Materials | 2.10% | Canada |
| EDV CN COM | Materials | 2.04% | United Kingdom |



Asset allocation describes the share of investments in specific assets.

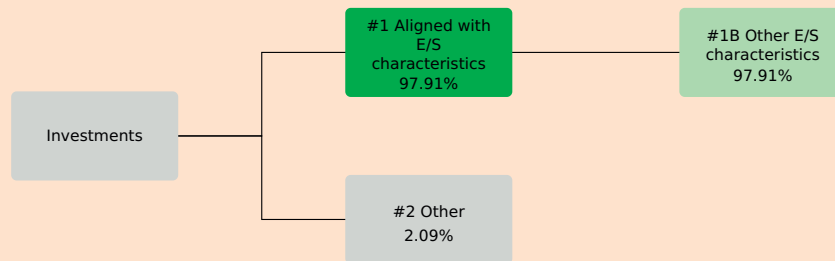
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

97.91% of the Fund was invested in investments that aligned with the environmental and social characteristics of the Fund.

2.09% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; or was held as cash for ancillary liquidity purposes.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 1.79 |
| Communication Services | 0.00 |
| Consumer Discretionary | 0.00 |
| Information Technology | 0.00 |
| Industrials | 0.02 |
| Consumer Staples | 0.00 |
| Energy | 1.11 |
| Real Estate | 0.00 |
| Health Care | 0.00 |
| Materials | 94.04 |
| Utilities | 0.93 |
| Unclassified | 0.02 |
| Cash | 2.09 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 1.11 |
| Total | | 1.11 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?**

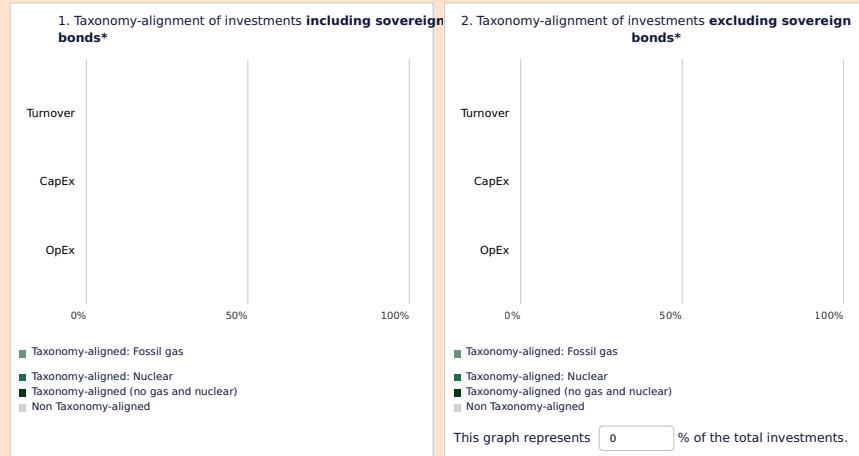
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

2.09% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section “How did the sustainability indicators perform” above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Metaverse and AI fund

Legal entity identifier: 549300ED70Z4KESGYX66

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective**: _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective**: _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Metaverse Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|--|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: >=5% of revenue, Thermal Coal Power Generation: >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if >= 5% of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production >=5% revenue, Tobacco-related products and services >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Military Contracting, excluded if military contracting overall >=10%; small arms overall >=10% | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric | |
|----------------------------------|---|----------|--|--|
| Greenhouse gas emissions | 1.GHG Emissions | 310.69 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 580.49 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 5,221.25 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 6,112.43 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) | |
| | 2. Carbon footprint | 71.05 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) | |
| | 3. GHG Intensity of investee companies | 317.34 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) | |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue | |
| | 5. Share of non-renewable energy consumption | 54.62 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) | |
| | 5. Share of non-renewable energy production | 6.42 | | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector | |
| | Agriculture, Forestry & Fishing | 0.00 | | |
| | Construction | 0.00 | | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.00 | | |
| | Manufacturing | 0.27 | | |
| | Mining & Quarrying | 0.00 | | |
| | Real Estate Activities | 0.37 | | |
| | Transportation & Storage | 0.00 | | |
| | Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| | Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.00 | | |
| Biodiversity | 7. Activites negatively affecting biodiversity-sensitive areas | 0.00 | | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.01 | | Adjusted weighted average per issuer in the |

| | | | |
|------------------------------------|--|-------|--|
| | | | fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.20 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 3.17 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 61.31 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 17.70 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 30.44 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|---------------|
| MICROSOFT CORP | Information Technology | 7.51% | United States |
| AMAZON.COM INC | Consumer Discretionary | 6.10% | United States |
| META PLATFORMS-A | Communication Services | 5.66% | United States |
| BROADCOM INC | Information Technology | 5.27% | United States |
| NVIDIA CORP | Information Technology | 5.16% | United States |
| SAMSUNG ELECTRON | Information Technology | 4.49% | South Korea |
| APPLE INC | Information Technology | 4.27% | United States |
| ALPHABET INC-A | Communication Services | 4.07% | United States |
| ADOBE INC | Information Technology | 3.92% | United States |
| TSMC | Information Technology | 3.88% | Taiwan |



Asset allocation
describes the share of investments in specific assets.

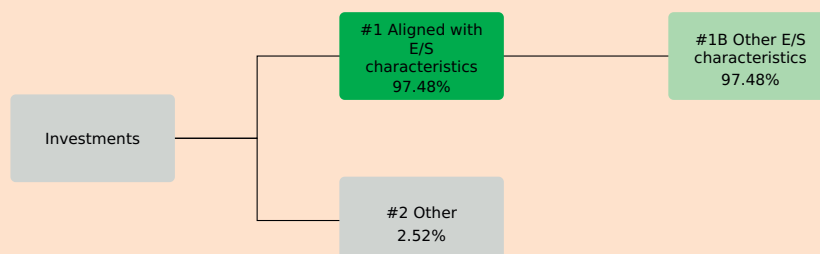
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

What was the asset allocation?

97.48% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

2.52% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 0.00 |
| Communication Services | 24.61 |
| Consumer Discretionary | 11.03 |
| Information Technology | 54.75 |
| Industrials | 0.00 |
| Consumer Staples | 0.00 |
| Energy | 0.00 |
| Real Estate | 3.50 |
| Health Care | 1.73 |
| Materials | 1.86 |
| Utilities | 0.00 |
| Cash | 2.52 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.00 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

- Yes
- In fossil gas In nuclear energy
- No

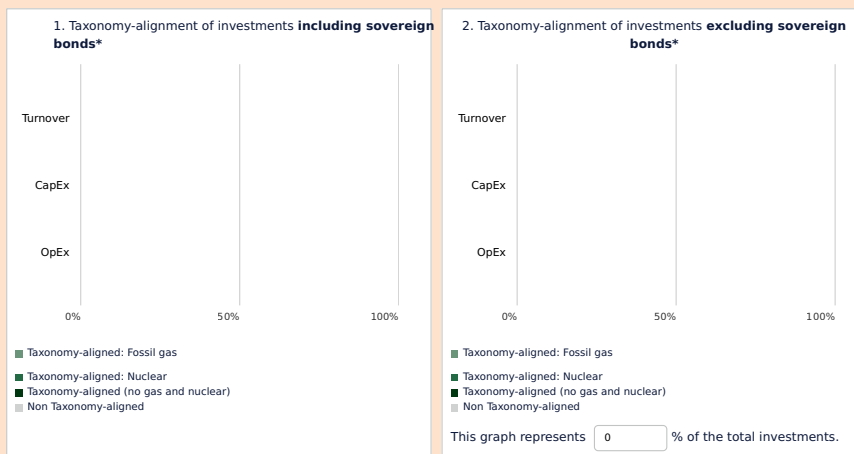
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not Applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

2.52% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Responsible Global Real Assets Fund

Legal entity identifier: 549300QYGDWCWQW63798

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes No

| | |
|---|---|
| <p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: _____%</p> | <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>19.22</u> % of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p> |
|---|---|



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Responsible Global Real Assets Fund (the "Fund") aimed to invest in companies which have sound environmental, social and governance (ESG) practices. The ESG assessment of those companies considered environmental characteristics such as climate (by considering for example carbon emission and clean energy use), and social characteristics (by considering, for example, companies with higher standard of health and safety and employee welfare and relations and corporate diversity).

The Fund also excluded certain sectors being considered controversial for the environment (such as activities involved in coal and unconventional oil and gas).

The Fund excluded certain sectors considered socially controversial (such as manufacturing or sale of conventional weapons, production and distribution of tobacco and gambling). The Fund also excluded issuers in violation of the UN Global Compact, based on third-party data and the Investment Manager's proprietary analysis and research.

● **How did the sustainability indicators perform?**

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability Indicator | Indicator Performance |
|--|--|
| UN Global Compact Compliance principles, excluded if assessed as being Not Compliant with any principle | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenues derived from Thermal Coal Mining, excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Proportion of Power production from Thermal Coal, excluded if >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenues from 1) Arctic oil & gas extraction, 2) Oil sands extraction, 3) Shale energy extraction, excluded if >5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenue from illegal & controversial weapons (anti-personnel mines, cluster munition, depleted uranium, biological/chemical weapons etc.), excluded if >0% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Manufacture or sales of nuclear weapons or components of nuclear weapons to countries that have not signed the Nuclear Non-Proliferation Treaty, excluded if >=0% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenue from small arms sales, including assault weapons, to military, law enforcement or civilian customers or key components, excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Military contracting weapons and related services, excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenues from production of tobacco, excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenues from products containing tobacco, excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenues from wholesale trading of tobacco, excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenues from the operation or provision of equipment or services or supporting products connected with gambling, excluded if >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenues from the production or distribution of products or services related to adult entertainment, excluded if >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenues from the production, product and services or sale of alcoholic beverages, excluded if >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Any company with a Sustainalytics controversy score of 4 or 5 will be excluded | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| % of issuers with proprietary ESG score better than 5(on a scale of 1-10) | 100% |

● *...and compared to previous periods?*

With regards to the exclusions disclosed in the table above, there were no active breaches noted during the previous reference period (from March 2022 to February 2023). For the other sustainability indicators used, please refer to the table below for a comparison with the previous period.

| Sustainability Indicator | Indicator Performance 28-Feb-23 | Indicator Performance 29-Feb-24 |
|--|---------------------------------|---------------------------------|
| % of issuers with proprietary ESG score better than 5 (on a scale of 1-10) | 100% | 100% |

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund intended to make sustainable investments by contributing to environmental objectives (such as climate change, water management, pollution prevention) and to social objectives (such as gender equality, action to make cities sustainable).

The Fund sought to achieve those objectives by investing in issuers which contribute positively to selected UN Sustainable Development Goals (SDGs) (generating at least 25% of the issuer's revenue) that relates to the above objectives. It should be noted that the full weight in the portfolio counted as sustainable investments when meeting the above criteria.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund primarily used the mandatory principal adverse impacts (PAI) indicators defined in Table 1 of Annex I of the regulatory technical standards for Regulation 2019/2088, combined with qualitative research and/or engagement, to assess whether the sustainable investments of the Fund cause significant harm (DNSH) to a relevant environmental or social investment objective. Where a company was determined to cause such significant harm, it could still be held within the Fund but did not count toward the "sustainable investments" within the Fund. For the avoidance of doubt, the assessment was done prior to investment and on the full holding.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please see above on how the indicators for adverse impacts on sustainability factors were taken into account.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The portion of sustainable investments excluded companies, sectors or countries from the investment universe when such companies violate international norms and standards according to the definitions of the International Labour Organisation (ILO), the OECD or the United Nations. All issuers considered for investment were screened for compliance with, and excluded if they do not meet, UN Global Compact principles, based on third-party data and the Investment Manager's proprietary analysis and research.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons

or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|----------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 852.49 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 362.63 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 6,796.91 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 8,012.04 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 467.37 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,405.95 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 9.98 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 1,992.81 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 15.59 | |
| | 6. Energy consumption intensity per high impact climate sector | | |
| | Agriculture, Forestry & Fishing | 2.24 | |
| | Construction | 0.17 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.30 | |
| | Manufacturing | 1.77 | |
| | Mining & Quarrying | 0.79 | |
| | Real Estate Activities | 0.41 | |
| Transportation & Storage | 1.58 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.45 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.00 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 6.09 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 2.92 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 6.64 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance | 68.79 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for |

| | | | |
|--|--|-------|--|
| | with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | | Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 26.70 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 33.81 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|----------------|
| AMERICAN TOWER C | Real Estate | 4.92% | United States |
| ENBRIDGE INC | Energy | 4.83% | Canada |
| CELLNEX TELECOM | Communication Services | 3.90% | Spain |
| PROLOGIS INC | Real Estate | 3.80% | United States |
| CHENIERE ENERGY | Energy | 3.50% | United States |
| VINCI SA | Industrials | 3.36% | France |
| TARGA RESOURCES | Energy | 3.00% | United States |
| NATIONAL GRID PL | Utilities | 2.74% | United Kingdom |
| ESSENTIAL UTILIT | Utilities | 2.61% | United States |
| PUBLIC STORAGE | Real Estate | 2.52% | United States |
| PEMBINA PIPELINE | Energy | 2.37% | Canada |
| EQUINIX INC | Real Estate | 2.21% | United States |
| ONEOK INC | Energy | 2.17% | United States |
| CAMDEN PROP TR | Real Estate | 2.12% | United States |
| NUTRIEN LTD | Materials | 1.96% | Canada |



What was the proportion of sustainability-related investments?

Asset allocation describes the share of investments in specific assets.

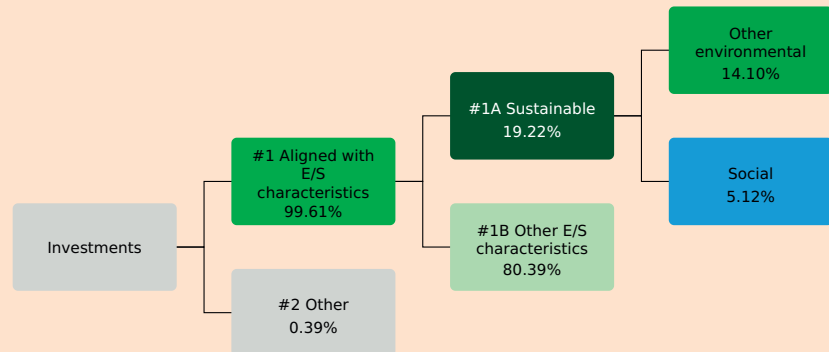
The Fund made investments aligned with the environmental and social characteristics of the Fund for a minimum 90% of its portfolio (#1 Aligned with E/S characteristics) by virtue of binding elements of the Fund's investment strategy. A maximum of 10% was invested in money market instruments or ancillary liquid assets for liquidity management purposes (#2 Other).

What was the asset allocation?

99.61% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0.39% of the Fund was invested in financial derivative instruments for investment and/or hedging and/or efficient portfolio management purposes, cash that was held for ancillary liquidity purposes, and investments in other funds that were not subject to the same restrictions.

19.22% of the Fund was invested in sustainable investments.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 0.00 |
| Communication Services | 4.30 |
| Consumer Discretionary | 0.00 |
| Information Technology | 0.00 |
| Industrials | 4.51 |
| Consumer Staples | 1.47 |
| Energy | 19.21 |
| Real Estate | 51.51 |
| Health Care | 0.00 |
| Materials | 9.42 |
| Utilities | 9.19 |
| Cash | 0.39 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|--------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 19.21 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 19.21 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

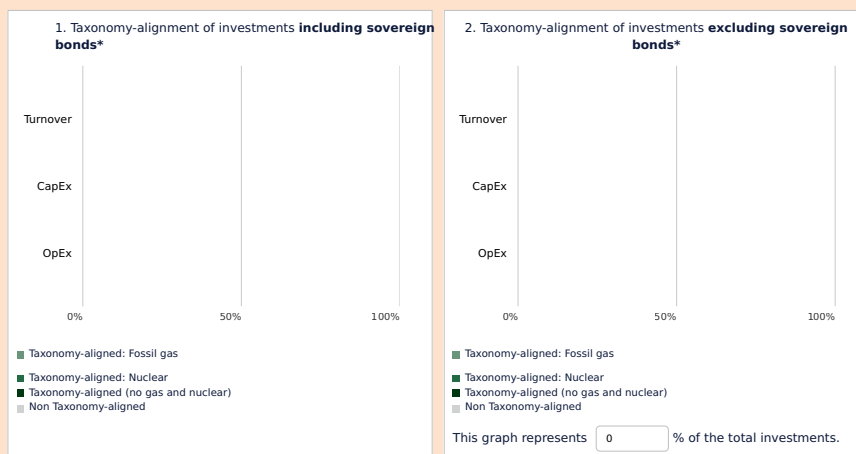
- Yes
- In fossil gas In nuclear energy
- No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

14.10%. The Investment Manager monitors closely the evolution of the dataset and their reliance and may increase the portion of sustainable investments aligned with EU Taxonomy as the case may be, which will decrease the exposure to sustainable investments not aligned with EU Taxonomy in the Fund.



What was the share of socially sustainable investments?

5.12% of the Fund was invested in socially sustainable investments.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As described above, the Fund could hold up to 10% maximum in ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above ESG framework. Due to the neutral nature of the assets, no minimum safeguards were put in place.

The Fund could enter into financial derivative instruments only for efficient portfolio management and hedging purposes, and as such the derivatives may not have been fully aligned with the ESG guidelines in terms of negative and positive screening.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition to the Fund's sustainability indicators outlined in the answer to the second question of the report, as part of the Fund's consideration of principal adverse impacts on sustainability factors, the ESG team supported the investment teams in monitoring the investments against PAI indicators. Research is conducted into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether a consideration plan should be developed. For flagging companies that are deemed to have not sufficiently addressed their impact relating to a particular PAI, a consideration plan will be developed. For the Fund, 1 company flagging on PAI indicators were considered, and following a qualitative consideration overlay, no consideration plan was developed for any company.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

The Fund was not compared to a reference benchmark.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852 establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainable investment objective

Did this financial product have a sustainable investment objective?

Yes **No**

| | |
|---|---|
| <p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____ %</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input checked="" type="checkbox"/> It made sustainable investments with a social objective: <u>97.03</u> %</p> | <p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _____ % of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p> |
|---|---|



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent was the sustainable investment objective of this financial product met?

The Invesco Social Progress Fund (the "Fund") aimed to invest in economic activities that contribute to social objectives by investing primarily in equity and equity related securities of companies worldwide which contribute positively to selected United Nations Sustainable Development Goals (SDGs) that relate to social issues. The Fund provided investors with exposure to companies that are characterized by strong social characteristics and the goal to strive for positive impact.

● How did the sustainability indicators perform?

The Fund used a variety of indicators to attain the sustainable objective of the Fund.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability Indicator | Indicator Performance |
|--|--|
| Turnover derived from thermal coal mining, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Turnover derived from burning coal for power generation, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Proportion in electricity generation fuel mix from coal, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Structural increase of thermal coal activities over 3 years, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenues that comes from projects or the extraction of tar sands and oil shale, as well as the proportion of reserves in tar sands or oil shale, excluded if 0% | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Involvement in fracking activities, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Involvement in arctic drilling activities, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenues are derived from fossil fuel industries, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Structural increase of fossil activities over 3 year, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Turnover from nuclear power, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Proportion in electricity generation fuel mix from nuclear power, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Production of genetically modified organisms, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Research on human embryonic stem cells or on human foetal stem cells, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Manufacture or sale of civilian firearms or related products, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Sales that are related to military sales including key parts or services for conventional weapons , excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial Weapons: cluster munitions, depleted uranium, and anti-personnel, excluded if $>0\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Turnover from production and distribution of alcohol , excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Turnover from production and distribution of tobacco, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Turnover from gambling operations and products, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Turnover from pornography and adult entertainment services or facilitating access, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| High interest rate lending, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Production of cosmetic products tested on animals, excluded if $\geq 5\%$ Production of non-cosmetic products tested on animals, excluded if $\geq 5\%$ Production or sale of fur products, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Involvement in recreational cannabis, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Social Score | 50 |
| % of issuers that are in the Top 75% of the universe based on the Social score | 100% |
| % of revenues derived from the provision of Social | 71.5% vs. 105.6% |

| | |
|---|--|
| Goods and Services in the portfolio vs. % of revenues derived from the provision of Social Goods and Services in the benchmark (MSCI World) | |
|---|--|

● **...and compared to previous periods?**

With regards to the exclusions disclosed in the table above, there were no active breaches noted during the previous reference period (from March 2022 to February 2023). For the other sustainability indicators used, please refer to the table below for a comparison with the previous period.

| Sustainability Indicator | Indicator Performance 28-Feb-23 | Indicator Performance 29-Feb-24 |
|--|---------------------------------|---------------------------------|
| Social Score | 45 | 45 |
| % of issuers that are in the Top 75% of the universe based on the Social score | 100% | 100% |
| % of revenues derived from the provision of Social Goods and Services in the portfolio vs. % of revenues derived from the provision of Social Goods and Services in the benchmark (MSCI World) | 49.9% vs. 9% | 49.7% vs. 9.8% |

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments not cause significant harm to any sustainable investment objective?**

The Fund primarily used the mandatory principal adverse impacts (PAI) indicators defined in Table 1 of Annex I of the regulatory technical standards for Regulation 2019/2088, combined with qualitative research and/or engagement, to assess whether the sustainable investments of the Fund cause significant harm (DNSH) to a relevant environmental or social investment objective. Where a company was determined to cause such significant harm, such company was excluded from investment in the Fund. For the avoidance of doubt, the assessment was done prior to investment and on the full holding.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please see above on how the indicators for adverse impacts on sustainability factors were taken into account.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The Fund excluded companies, sectors or countries from the investment universe when such companies violate international norms and standards according to the definitions of the International Labour Organisation (ILO), the OECD or the United Nations. All issuers considered for investment were screened for compliance with, and excluded if they did not meet, UN Global Compact principles, based on third-party data and the Investment Manager's proprietary analysis and research.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI scores for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|----------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 371.53 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 121.26 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 4,389.57 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 4,882.36 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 388.96 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 918.96 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 66.16 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 15.09 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 1.35 | |
| | Construction | 0.05 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.82 | |
| | Manufacturing | 0.32 | |
| | Mining & Quarrying | 1.07 | |
| | Real Estate Activities | 0.29 | |
| | Transportation & Storage | 0.05 | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.66 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.07 | | |
| Biodiversity | 7. Activites negatively affecting biodiversity-sensitive areas | 7.03 | |
| Water | 8. Emissions to water | 0.07 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee |

| | | | companies per million EUR invested (Tonnes) |
|------------------------------------|--|-------|--|
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.52 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 43.72 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 16.13 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 35.69 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|---------------|
| MERCK & CO | Health Care | 4.26% | United States |
| META PLATFORMS-A | Communication Services | 2.70% | United States |
| ABBOTT LABS | Health Care | 2.24% | United States |
| AMGEN INC | Health Care | 1.99% | United States |
| MICROSOFT CORP | Information Technology | 1.97% | United States |
| Sanofi | Health Care | 1.76% | France |
| BRISTOL-MYER SQB | Health Care | 1.74% | United States |
| WASTE MANAGEMENT | Industrials | 1.52% | United States |
| GILEAD SCIENCES | Health Care | 1.50% | United States |
| MEDTRONIC PLC | Health Care | 1.43% | Ireland |
| PROCTER & GAMBLE | Consumer Staples | 1.33% | United States |
| VERTEX PHARM | Health Care | 1.26% | United States |
| INTUITIVE SURGIC | Health Care | 1.26% | United States |
| STRYKER CORP | Health Care | 1.23% | United States |
| JPMORGAN CHASE | Financials | 1.17% | United States |



Asset allocation describes the share of investments in specific assets.

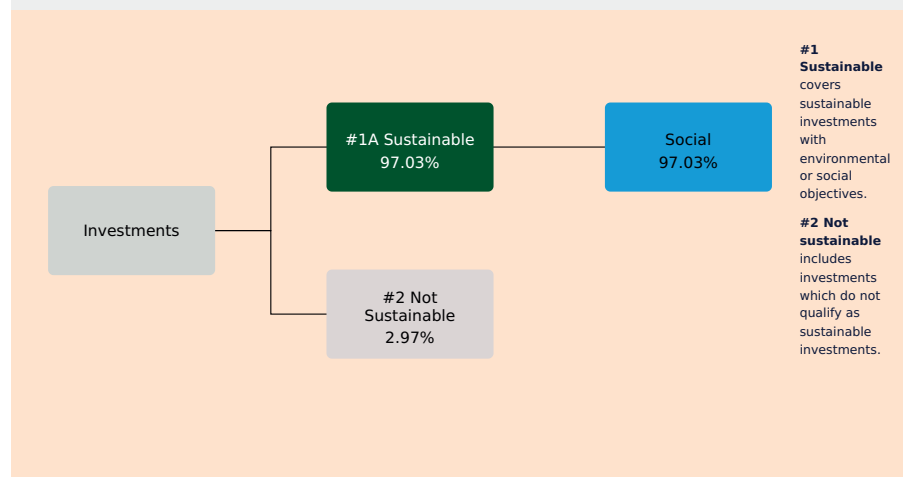
What was the proportion of sustainability-related investments?

The Fund invested in sustainable investments for at least 97.03% of its portfolio (#1 Sustainable) contributing to social objective by virtue of binding elements of the Fund's investment strategy.

● What was the asset allocation?

97.03% of the Fund was invested in sustainable investments.

2.97% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes, cash that was held for ancillary liquidity purposes, and investments in other funds that were not subject to the same restrictions.



● In which economic sectors were the investments made?

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 17.18 |
| Communication Services | 5.65 |
| Consumer Discretionary | 4.88 |
| Information Technology | 11.80 |
| Industrials | 13.17 |
| Consumer Staples | 7.41 |
| Energy | 0.00 |
| Real Estate | 2.85 |
| Health Care | 25.12 |
| Materials | 3.94 |
| Utilities | 5.03 |
| Cash | 2.97 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.00 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies
- **capital expenditure (CapEx)** showing the green investments made by



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

Yes

In fossil gas

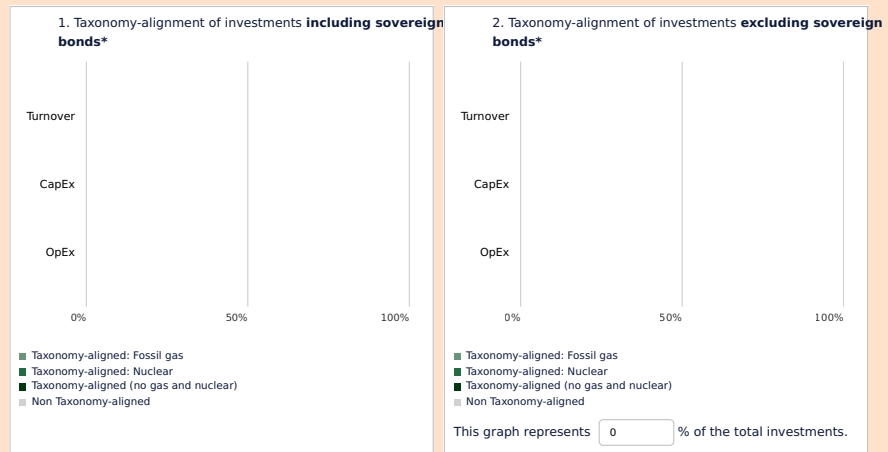
In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

investee companies, e.g. for a transition to a green economy.
 - **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy?

Not applicable



What was the share of socially sustainable investments?

97.03% of the Fund was invested in socially sustainable investments. The minimum share of sustainable investments with a social objective pursued for this Fund was 90%.



What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

The investments included under "Not sustainable" were only ancillary liquid assets as well as investment in some money markets instruments and money market funds for cash management/liquidity purposes. The Investment Manager applied the minimum environmental and social safeguards as follows:

- Where the Fund holds ancillary liquid assets at the depositary of the SICAV, we confirmed that such entity was not involved in any severe controversial activities.
- Where the Fund holds money market instruments, the counterparty to such instruments was not involved in any severe controversial activities.
- Finally, where the Fund invests in money market funds, they will comply with article 8 and minimum safeguards were therefore met.

The Fund could use derivatives for hedging which were not assessed against the sustainable investment objective of the Fund, however the counterparty to such derivatives were not involved in any severe controversies.



What actions have been taken to attain the sustainable investment objective during the reference period?

Please refer to the section “How did the sustainability indicators perform” above for further information.

In addition to the Fund’s sustainability indicators outlined in the answer to the second question of the report, as part of the Fund’s consideration of principal adverse impacts on sustainability factors, the ESG team supported the investment teams in monitoring the investments against PAI indicators. Research is conducted into certain issuers in the Fund’s portfolio that were deemed to flag against PAI indicators, in order to determine whether a consideration plan should be developed. For flagging companies that are deemed to have not sufficiently addressed their impact relating to a particular PAI, a consideration plan will be developed. For the Fund, 1 company flagging on PAI indicators were considered, and following a qualitative consideration overlay, no consideration plan was developed for any company.



Reference benchmarks are indexes to measure whether the financial product attains the sustainable objective.

How did this financial product perform compared to the reference sustainable benchmark?

The Fund was not compared to a reference sustainable benchmark.

● **How did the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Asian Flexible Bond Fund

Legal entity identifier: 549300YF1L00W2ODGV62

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

No

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Asian Flexible Bond Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

Not applicable.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do not significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative review included a review of Invesco's Article 8 and 9 product holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we are aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a qualitative score as to how well they were addressing the poor performance. Those issuers that received the lowest qualitative scores were then identified as engagement targets and were primarily engaged through methods such as letters, meetings, proxy voting. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|-----------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 2,563.33 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 483.37 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 11,823.46 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 14,870.16 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 628.09 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,325.93 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 2.13 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 88.47 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 1.76 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 2.57 | |
| | Construction | 0.16 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.32 | |
| | Manufacturing | 1.22 | |
| | Mining & Quarrying | 5.18 | |
| | Real Estate Activities | 0.04 | |
| | Transportation & Storage | 5.42 | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.00 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 2.38 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.01 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.35 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |

| | | |
|---|-------|---|
| Multinational Enterprises | | |
| 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 60.27 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| 12. Unadjusted gender pay gap | 27.85 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| 13. Board gender diversity | 18.58 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|----------------------|------------------------|----------|-------------|
| GEELY AUTOMOBILE | Consumer Discretionary | 2.42% | Hong Kong |
| SHCMBK FLT 2/28/2033 | Financials | 2.23% | Hong Kong |
| BANK OF CHINA | Financials | 1.65% | China |
| OCBCSP FLT 9/10/2030 | Financials | 1.40% | Singapore |
| INDON 1.85 3/12/2031 | Sovereign | 1.22% | Indonesia |
| BTSDF 5.625 24 | Consumer Staples | 1.18% | Hong Kong |
| PT PERTAMINA | Energy | 1.18% | Indonesia |
| STUDIO CITY FIN | Consumer Discretionary | 1.05% | Hong Kong |
| FAR EAST HORIZON | Financials | 0.98% | Hong Kong |
| HUARONG FIN 2019 | Financials | 0.96% | Hong Kong |
| MISCMK 3.75 4/6/2027 | Industrials | 0.95% | Malaysia |
| SRILAN 7.55 30 | Sovereign | 0.95% | Sri Lanka |
| MEDCIJ 6.95 28 | Energy | 0.94% | Singapore |
| SAKA ENERGI | Energy | 0.93% | Indonesia |
| PHILIP 3.2 7/6/2046 | Sovereign | 0.90% | Philippines |



What was the proportion of sustainability-related investments?

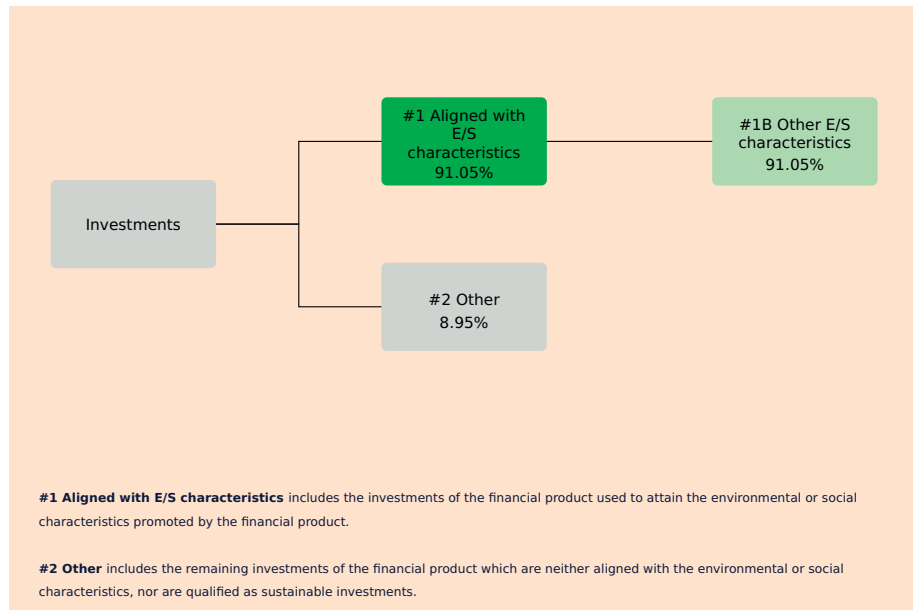
Asset allocation
describes the share of
investments in specific
assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

91.05% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

8.95% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investment in funds not subject to the same restrictions.



● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 33.97 |
| Communication Services | 2.74 |
| Consumer Discretionary | 13.56 |
| Information Technology | 1.96 |
| Industrials | 4.32 |
| Consumer Staples | 3.23 |
| Energy | 6.02 |
| Real Estate | 4.43 |
| Health Care | 0.02 |
| Materials | 7.61 |
| Utilities | 2.87 |
| Sovereign | 10.20 |
| Unclassified | 0.12 |
| Cash & | 8.95 |
| Others/Derivatives | |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.01 |
| 10101020 | Oil & Gas Equipment & Services | 0.01 |
| 10102010 | Integrated Oil & Gas | 1.34 |
| 10102020 | Oil & Gas Exploration & Production | 2.49 |
| 10102030 | Oil & Gas Refining & Marketing | 2.15 |
| 10102040 | Oil & Gas Storage & Transportation | 0.02 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 6.02 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

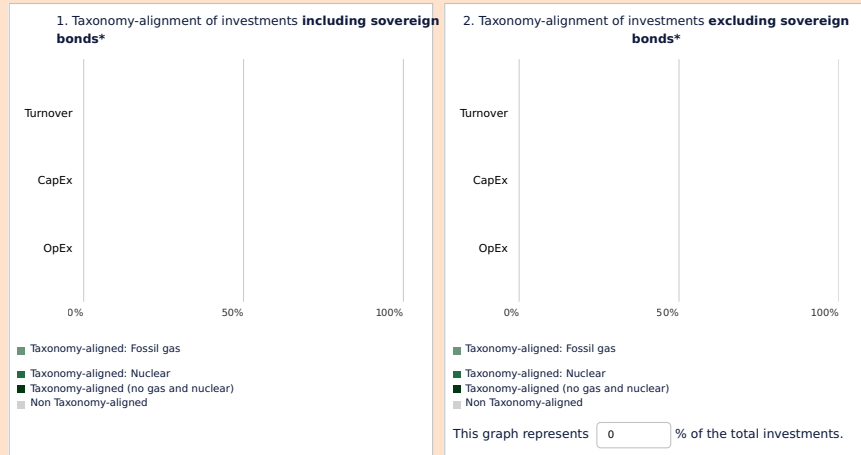
Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

- Yes
- In fossil gas In nuclear energy
- No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

for a transition to a green economy.
 - **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

8.95% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Asian Investment Grade Bond Fund

Legal entity identifier: 549300GGZ5J1IVESS03

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Asian Investment Grade Bond Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do not significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|----------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 214.43 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 64.51 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 2,374.59 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 2,653.52 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 524.32 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 943.89 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 88.54 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 5.34 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.00 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.26 | |
| | Manufacturing | 1.02 | |
| | Mining & Quarrying | 2.21 | |
| | Real Estate Activities | 0.09 | |
| | Transportation & Storage | 6.51 | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.00 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 0.43 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.00 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.56 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of processes and compliance mechanisms | 51.40 | Share of investments in investee companies without policies to monitor compliance with the |

| | | | |
|--|--|-------|---|
| | to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | | UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 23.63 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 20.13 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|----------------------|------------------------|----------|------------------------|
| CHINA DEV BANK | Sovereign | 3.00% | China |
| AGRICUL DEV BANK | Sovereign | 2.99% | China |
| SBSN INDO III | Financials | 2.42% | Indonesia |
| CHINA GOVT BOND | Sovereign | 2.29% | China |
| EXP-IMP BK CHINA | Sovereign | 2.28% | China |
| SHCMBK FLT 2/28/2033 | Financials | 2.06% | Hong Kong |
| PT PERTAMINA | Energy | 1.91% | Indonesia |
| HAKAIJ 3.75 30 | Industrials | 1.88% | Indonesia |
| BOCOMI 1.75 26 | Financials | 1.86% | Hong Kong |
| AGRICUL DEV BANK | Sovereign | 1.77% | China |
| CHINA GOVT BOND | Sovereign | 1.68% | China |
| TELP M 2.5 1/23/2031 | Communication Services | 1.68% | Philippines |
| CICC HK FIN 2016 | Financials | 1.67% | British Virgin Islands |
| PHILIP 5 7/17/2033 | Sovereign | 1.64% | Philippines |
| CKHH 4.875 4/21/2033 | Consumer Staples | 1.61% | Hong Kong |



What was the proportion of sustainability-related investments?

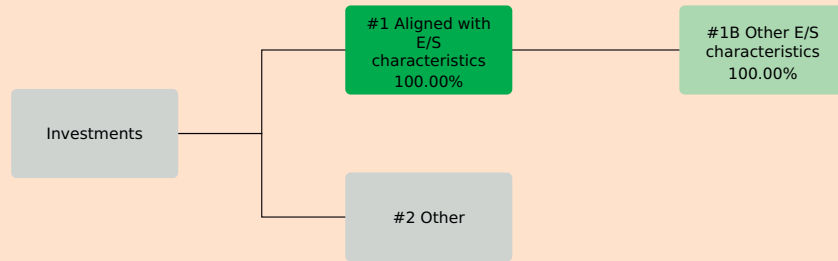
Asset allocation describes the share of investments in specific assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

100% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investment in funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 37.70 |
| Communication Services | 6.22 |
| Consumer Discretionary | 3.21 |
| Information Technology | 0.44 |
| Industrials | 10.69 |
| Consumer Staples | 1.62 |
| Energy | 7.72 |
| Real Estate | 6.12 |
| Health Care | 0.00 |
| Materials | 2.69 |
| Utilities | 1.38 |
| Sovereign | 22.21 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 1.91 |
| 10102020 | Oil & Gas Exploration & Production | 1.30 |
| 10102030 | Oil & Gas Refining & Marketing | 4.51 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 7.72 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

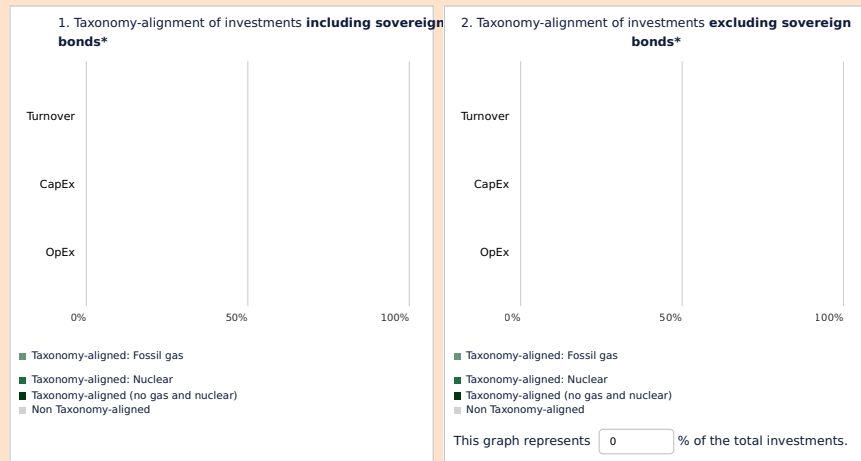
Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

Yes

In fossil gas In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

What was the share of investments made in transitional and enabling activities?

Not applicable.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

Not applicable.

are sustainable investments with an environmental objective



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

that do not take into account the criteria for environmentally sustainable economic activities under the EU Taxonomy.

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

0% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Belt and Road Debt Fund

Legal entity identifier: 549300CO2OHHMG0BCYK19

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Belt and Road Debt Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

Not applicable.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do not significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative review included a review of Invesco's Article 8 and 9 product holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we are aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a qualitative score as to how well they were addressing the poor performance. Those issuers that received the lowest qualitative scores were then identified as engagement targets and were primarily engaged through methods such as letters, meetings, proxy voting. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|-----------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 28,201.62 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 4,523.30 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 65,056.89 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 97,781.81 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 478.80 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,199.88 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 5.33 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 79.13 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 10.75 | |
| | 6. Energy consumption intensity per high impact climate sector | | |
| | Agriculture, Forestry & Fishing | 2.57 | |
| | Construction | 0.15 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 9.24 | |
| | Manufacturing | 0.85 | |
| | Mining & Quarrying | 5.83 | |
| Real Estate Activities | 0.04 | | |
| Transportation & Storage | 1.29 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.01 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 2.13 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.01 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.59 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |

| | | |
|---|-------|---|
| Multinational Enterprises | | |
| 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 48.76 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| 12. Unadjusted gender pay gap | 28.97 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| 13. Board gender diversity | 17.89 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|----------------------|-------------|----------|------------------------|
| CSSC CAPITAL2015 | Industrials | 2.08% | British Virgin Islands |
| AVIC INTL FIN IN | Industrials | 2.06% | China |
| AIRPORT AUTH HK | Industrials | 1.99% | Hong Kong |
| COMQAT 2 9/15/2025 | Financials | 1.91% | Bermuda |
| CMINLE 2.875 31 | Financials | 1.87% | China |
| UOBSP FLT 10/7/2032 | Financials | 1.61% | Singapore |
| GASBCM 6.129 38 | Energy | 1.55% | Luxembourg |
| ABU DHABI CRUDE | Energy | 1.52% | United Arab Emirates |
| OMAN INTRNL BOND | Sovereign | 1.50% | Oman |
| FAR EAST HORIZON | Financials | 1.44% | Hong Kong |
| MAGYAR 6.5 6/29/2028 | Sovereign | 1.19% | Hungary |
| SYNNVX 5.182 04/28 | Materials | 1.18% | Netherlands |
| GALAXY PIPELINE | Energy | 1.12% | United Arab Emirates |
| TAQAUH 4.696 33 | Utilities | 1.10% | United Arab Emirates |
| HUARONG FIN 2019 | Financials | 1.03% | Hong Kong |



What was the proportion of sustainability-related investments?

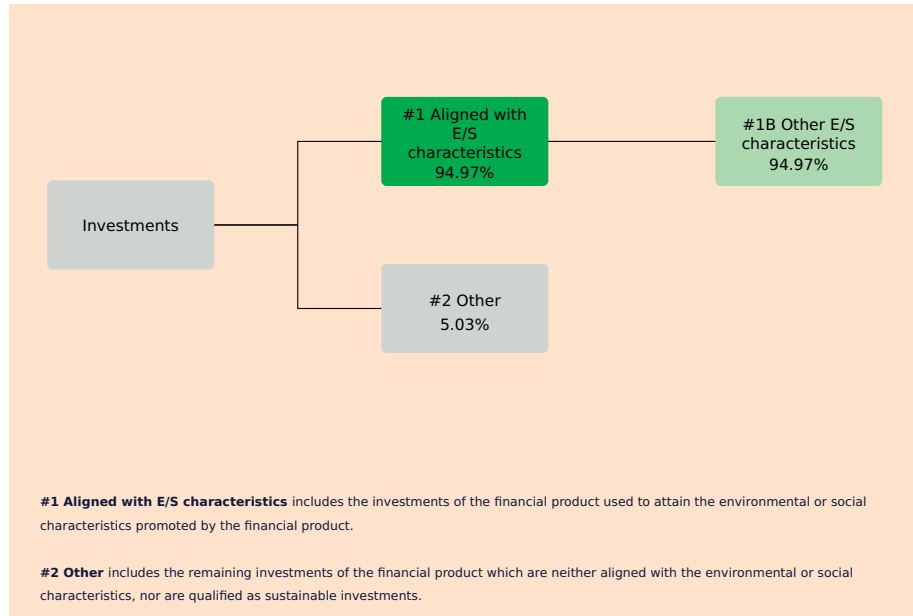
Asset allocation describes the share of investments in specific assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

94.97% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

5.03% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in funds not subject to the same restrictions.



● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|---------------------------|---------------|
| Financials | 33.80 |
| Communication Services | 1.58 |
| Consumer Discretionary | 5.98 |
| Information Technology | 1.01 |
| Industrials | 11.31 |
| Consumer Staples | 1.57 |
| Energy | 8.22 |
| Real Estate | 3.95 |
| Health Care | 0.00 |
| Materials | 5.44 |
| Utilities | 5.29 |
| Sovereign | 16.73 |
| Unclassified | 0.09 |
| Cash & Others/Derivatives | 5.03 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.22 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 1.15 |
| 10102020 | Oil & Gas Exploration & Production | 2.63 |
| 10102030 | Oil & Gas Refining & Marketing | 0.95 |
| 10102040 | Oil & Gas Storage & Transportation | 3.27 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 8.22 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?

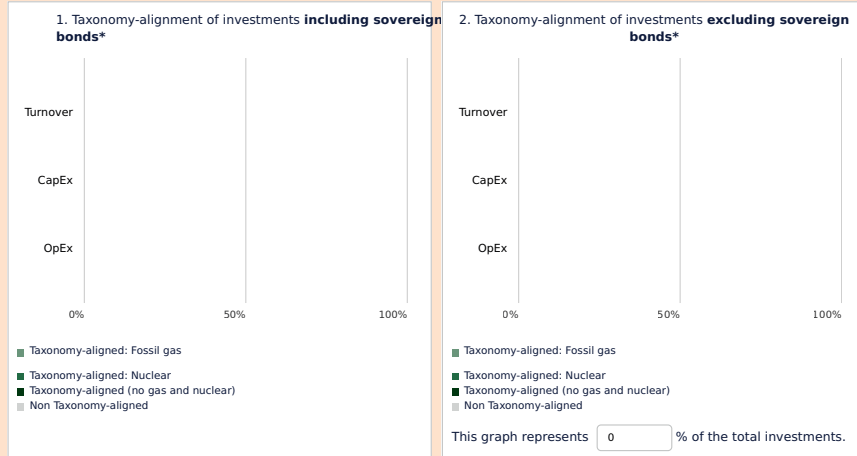
- Yes
- In fossil gas In nuclear energy
- No

² Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

made by investee companies, relevant for a transition to a green economy.

- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

5.03% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Bond Fund

Legal entity identifier: 549300CEOI1937F6FS64

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Bond Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do not significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative review included a review of Invesco's Article 8 and 9 product holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we are aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a qualitative score as to how well they were addressing the poor performance. Those issuers that received the lowest qualitative scores were then identified as engagement targets and were primarily engaged through methods such as letters, meetings, proxy voting. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|-----------|--|
| Greenhouse gas emissions | 1.GHG Emissions | 1,170.72 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 169.92 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 10,117.14 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 11,457.78 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 293.94 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 862.13 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 57.05 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 30.35 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.13 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 3.86 | |
| | Manufacturing | 0.17 | |
| | Mining & Quarrying | 2.02 | |
| | Real Estate Activities | 0.00 | |
| | Transportation & Storage | 3.50 | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 3.73 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.00 | | |
| Biodiversity | 7. Activites negatively affecting biodiversity- | 4.58 | |

| | | | |
|------------------------------------|--|-------|--|
| | sensitive areas | | located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.07 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.23 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 21.60 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 27.20 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 36.12 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the**

greatest proportion of investments of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------|----------|---------------|
| CHINA GOVT BOND | Sovereign | 4.29% | China |
| FR 5.5 11/1/2052 | Financials | 3.46% | United States |
| FR 5 11/1/2052 | Financials | 3.41% | United States |
| US TREASURY N/B | Sovereign | 2.95% | United States |
| MEXICAN BONOS | Sovereign | 2.90% | Mexico |
| JAPAN GOVT 30-YR | Sovereign | 2.02% | Japan |
| BRAZIL NTN-F | Sovereign | 1.92% | Brazil |
| FN 6 11/1/2052 | Financials | 1.87% | United States |
| CANADA-GOV'T | Sovereign | 1.86% | Canada |
| US TREASURY N/B | Sovereign | 1.54% | United States |
| CHINA GOVT BOND | Sovereign | 1.53% | China |
| BUNDESSCHATZANW | Sovereign | 1.50% | Germany |
| US TREASURY N/B | Sovereign | 1.49% | United States |
| RY 5 1/24/2028 | Financials | 1.48% | Canada |
| KOREA TRSY BD | Sovereign | 1.46% | South Korea |



Asset allocation describes the share of investments in specific assets.

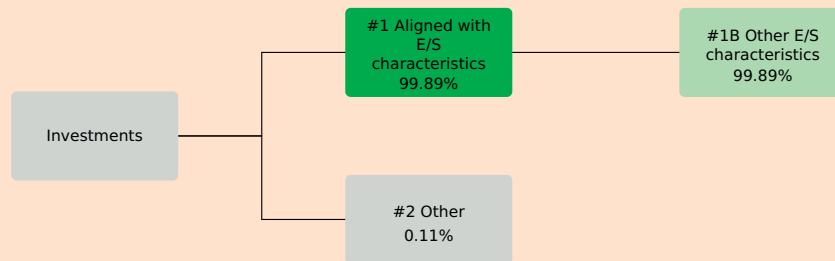
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

99.89% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0.11% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investment in funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown – the data is representative of the reference period

| Sector (GICS) | Weight % |
|---------------------------|---------------|
| Financials | 37.82 |
| Communication Services | 2.00 |
| Consumer Discretionary | 2.06 |
| Information Technology | 0.00 |
| Industrials | 2.64 |
| Consumer Staples | 0.33 |
| Energy | 2.16 |
| Real Estate | 0.00 |
| Health Care | 0.75 |
| Materials | 0.43 |
| Utilities | 2.59 |
| Sovereign | 48.19 |
| Unclassified | 0.92 |
| Cash & Others/Derivatives | 0.11 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 1.75 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.18 |
| 10102040 | Oil & Gas Storage & Transportation | 0.23 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 2.16 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

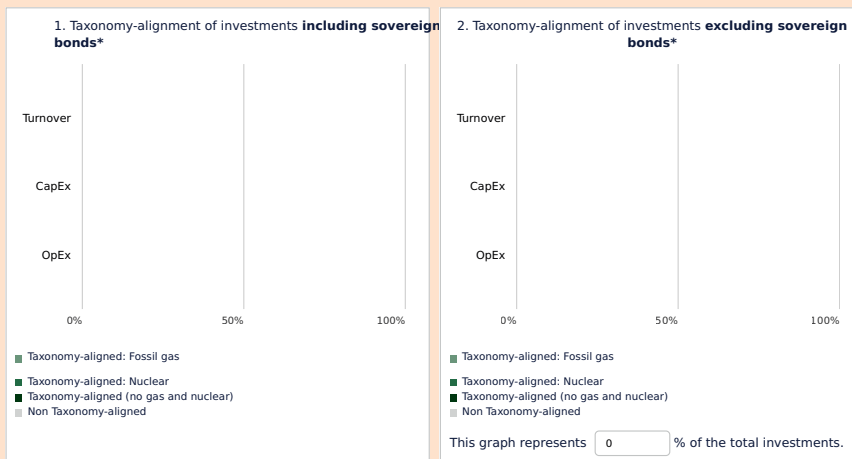
Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?**

- Yes
- In fossil gas In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not Applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

0.11% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Emerging Markets Bond Fund

Legal entity identifier: 549300PFHWS32B8EES49

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Emerging Markets Bond Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|----------------------------------|---|-----------|--|
| Greenhouse gas emissions | 1.GHG Emissions | 4,096.22 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 746.66 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 13,847.79 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 18,690.67 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 1,928.24 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 2,282.11 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 1.35 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 81.43 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 27.64 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.00 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.11 | |
| | Manufacturing | 2.29 | |
| | Mining & Quarrying | 1.92 | |
| | Real Estate Activities | 0.01 | |
| | Transportation & Storage | 0.47 | |
| | Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | |
| | Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.03 | |
| Biodiversity | 7. Activites negatively affecting biodiversity-sensitive areas | 3.50 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where |

| | | | |
|------------------------------------|--|-------|--|
| | | | activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.01 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 84.99 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 12.41 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 9.73 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 21.75 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period

which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|----------------------|-----------|----------|--------------|
| SAUDI INT BOND | Sovereign | 1.15% | Saudi Arabia |
| IVORY COAST-PDI | Sovereign | 1.06% | Ivory Coast |
| ANGOL 8.75 4/14/2032 | Sovereign | 1.03% | Ango |
| ROMANI 5.25 27 | Sovereign | 1.01% | Romania |
| SOAF 4.85 9/30/2029 | Sovereign | 0.99% | South Africa |
| TURKIYE REP OF | Sovereign | 0.92% | Turkey |
| CHILE 2.75 1/31/2027 | Sovereign | 0.90% | Chile |
| REPHUN 5.25 29 | Sovereign | 0.89% | Hungary |
| BHRAIN 5.625 31 | Sovereign | 0.89% | Bahrain |
| COLOMBIA REP OF | Sovereign | 0.80% | Colombia |
| JORDAN | Sovereign | 0.71% | Jordan |
| DBKAZ 5.75 5/12/2025 | Sovereign | 0.71% | Kazakhstan |
| CHILE | Sovereign | 0.71% | Chile |
| PERU 1.862 12/1/2032 | Sovereign | 0.71% | Peru |
| BRAZIL REP OF | Sovereign | 0.71% | Brazil |



Asset allocation describes the share of investments in specific assets.

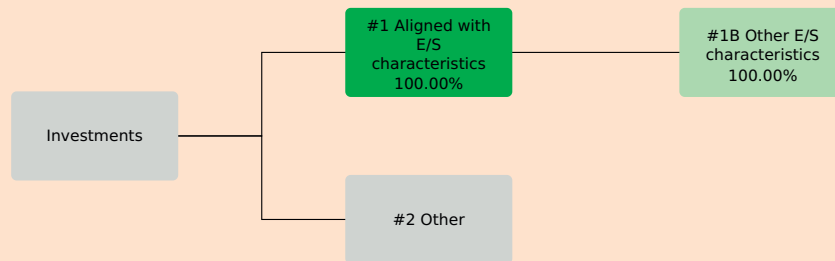
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

100.00% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0.00% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investment in funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period.

| Sector (GICS) | Weight % |
|---------------------------|---------------|
| Financials | 9.64 |
| Communication Services | 1.04 |
| Consumer Discretionary | 2.93 |
| Information Technology | 0.17 |
| Industrials | 1.84 |
| Consumer Staples | 1.14 |
| Energy | 3.72 |
| Real Estate | 1.07 |
| Health Care | 0.07 |
| Materials | 3.59 |
| Utilities | 2.82 |
| Sovereign | 69.82 |
| Unclassified | 2.37 |
| Cash & Others/Derivatives | -0.22 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.29 |
| 10102010 | Integrated Oil & Gas | 1.10 |
| 10102020 | Oil & Gas Exploration & Production | 0.51 |
| 10102030 | Oil & Gas Refining & Marketing | 1.42 |
| 10102040 | Oil & Gas Storage & Transportation | 0.40 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 3.72 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?**

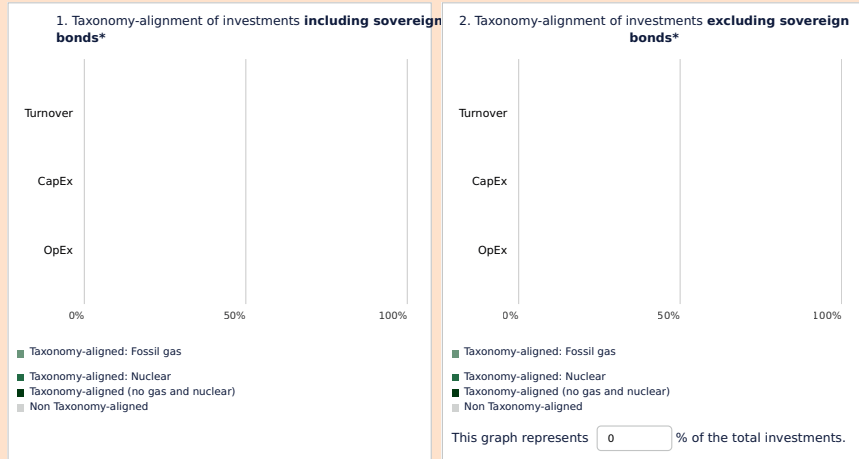
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

0.00% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Emerging Market Corporate Bond Fund

Legal entity identifier: 549300B231TRH220LB65

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Emerging Market Corporate Bond Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do not significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|-----------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 5,370.16 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 1,191.83 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 28,923.16 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 35,485.14 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 1,283.20 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,905.63 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 8.33 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 82.53 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 15.99 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.00 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 1.39 | |
| | Manufacturing | 1.65 | |
| | Mining & Quarrying | 3.00 | |
| | Real Estate Activities | 0.14 | |
| | Transportation & Storage | 0.41 | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.08 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 5.51 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.01 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 149.05 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms | 46.82 | Share of investments in investee companies without policies to monitor compliance with the |

| | | | |
|--|--|-------|---|
| | to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | | UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 21.23 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 20.41 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|----------------|
| ENFRAG 5.375 30 | Utilities | 1.12% | Spain |
| TELFONICA CELUAR | Communication Services | 1.11% | Paraguay |
| ADANIG 4.375 24 | Utilities | 1.08% | India |
| AFRICA FINANCE | Financials | 1.07% | Nigeria |
| PROMIGAS SA | Utilities | 1.07% | Colombia |
| ECOPETROL SA | Energy | 1.06% | Colombia |
| EIG PEARL HOLDIN | Energy | 1.04% | Luxembourg |
| LUMIIT 7.129 33 | Financials | 1.04% | Israel |
| HSBC FLT 12/31/2059 | Financials | 1.03% | United Kingdom |
| STANLN FLT 49 | Financials | 1.03% | United Kingdom |
| CIBANCO SA | Real Estate | 1.02% | Mexico |
| STUDIO CITY FIN | Consumer Discretionary | 1.00% | Hong Kong |
| BANK HAPOALIM | Financials | 1.00% | Israel |
| AFREXI 3.798 31 | Financials | 0.99% | Egypt |
| COMCEL 5.125 32 | Communication Services | 0.99% | Guatemala |



What was the proportion of sustainability-related investments?

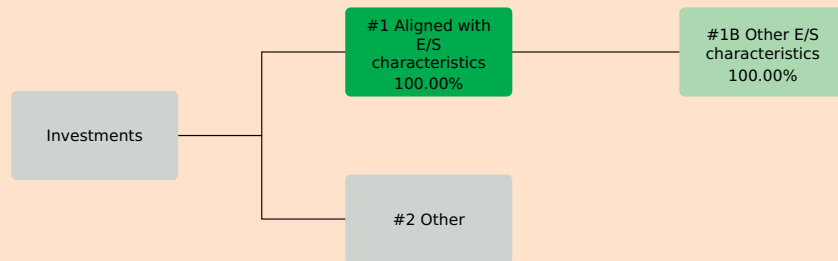
Asset allocation describes the share of investments in specific assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

100.00% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investment in funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period.

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 28.61 |
| Communication Services | 8.50 |
| Consumer Discretionary | 9.40 |
| Information Technology | 0.61 |
| Industrials | 2.50 |
| Consumer Staples | 7.11 |
| Energy | 14.04 |
| Real Estate | 2.27 |
| Health Care | 0.00 |
| Materials | 9.17 |
| Utilities | 10.14 |
| Sovereign | 7.64 |
| Unclassified | 0.01 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|--------------|
| 10101010 | Oil & Gas Drilling | 0.93 |
| 10101020 | Oil & Gas Equipment & Services | 0.43 |
| 10102010 | Integrated Oil & Gas | 1.57 |
| 10102020 | Oil & Gas Exploration & Production | 5.29 |
| 10102030 | Oil & Gas Refining & Marketing | 1.44 |
| 10102040 | Oil & Gas Storage & Transportation | 4.38 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 14.04 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?

- Yes
- In fossil gas In nuclear energy
- No

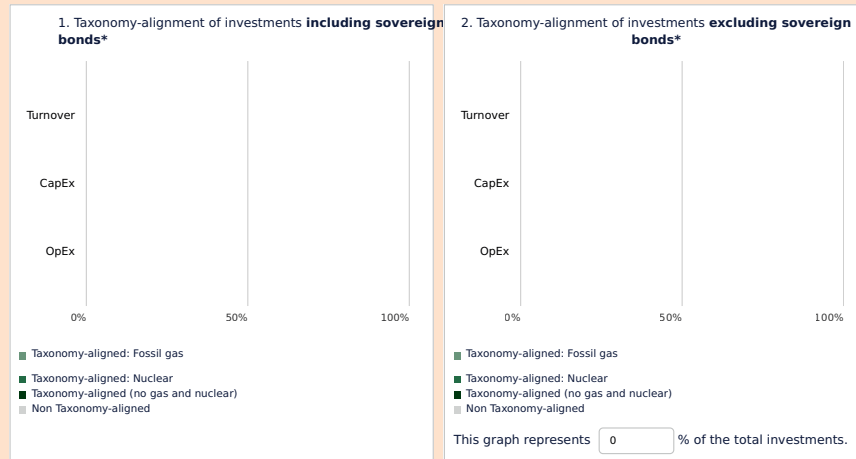
² Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

0% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Emerging Market Flexible Bond Fund

Legal entity identifier: 549300V3VZY61NJ1M107

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Emerging Market Flexible Bond Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise. This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do not significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|---|--|
| Greenhouse gas emissions | 1.GHG Emissions | 1,033.18 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 137.58 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 3,860.16 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 5,030.91 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 953.67 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,254.03 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.42 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 79.01 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 4.56 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.00 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.00 | |
| | Manufacturing | 3.32 | |
| | Mining & Quarrying | 0.34 | |
| | Real Estate Activities | 0.00 | |
| Transportation & Storage | 2.53 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.00 | | |
| 7. Activities negatively affecting biodiversity-sensitive areas | 1.04 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where | |

| | | | |
|------------------------------------|--|-------|--|
| | | | activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.00 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 1.19 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 8.58 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 11.54 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 24.19 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period

which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|--------------------------------|-----------|----------|----------------|
| BRAZIL NTN-F | Sovereign | 10.03% | Brazil |
| POLAND GOVT BOND | Sovereign | 9.14% | Poland |
| PERU B SOBERANO | Sovereign | 5.10% | Peru |
| ROMANIA GOVT | Sovereign | 4.98% | Romania |
| COLOMBIA TES 7.250 Oct 18 2034 | Sovereign | 4.42% | Colombia |
| COLOMBIA TES 6.000 APR 28 2028 | Sovereign | 3.84% | Colombia |
| MEXICAN BONOS | Sovereign | 3.81% | Mexico |
| INDOGB 6.375 28 | Sovereign | 3.53% | Indonesia |
| REP SOUTH AFRICA | Sovereign | 3.24% | South Africa |
| CZECH REPUBLIC | Sovereign | 2.97% | Czech Republic |



Asset allocation describes the share of investments in specific assets.

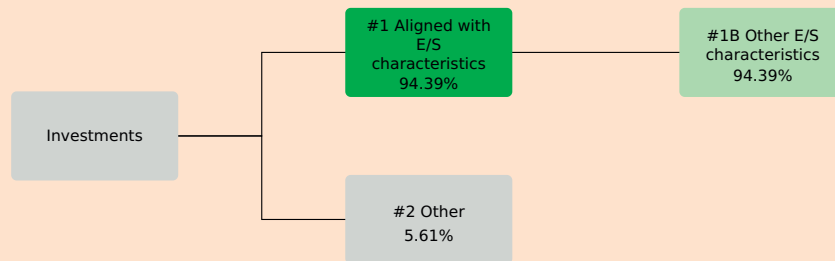
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

94.39% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

5.61% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period.

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 6.87 |
| Communication Services | 0.00 |
| Consumer Discretionary | 2.05 |
| Information Technology | 0.43 |
| Industrials | 2.88 |
| Consumer Staples | 1.64 |
| Energy | 0.41 |
| Real Estate | 0.00 |
| Health Care | 0.00 |
| Materials | 4.86 |
| Utilities | 1.03 |
| Sovereign | 74.17 |
| Unclassified | 0.05 |
| Others/Derivatives | 5.61 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.41 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.41 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

- Yes
 - In fossil gas
 - In nuclear energy
- No

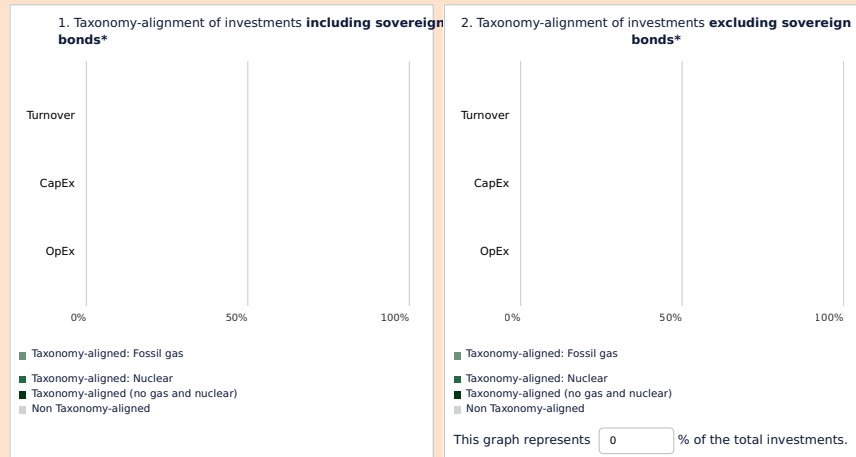
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

5.61% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Emerging Markets Local Debt Fund

Legal entity identifier: 549300CKJEPTNIOLPT07

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Emerging Markets Local Debt Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do not significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|----------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 1.18 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 4.54 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 1,494.62 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 1,500.34 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 74.20 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 659.46 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 37.09 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 0.00 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.00 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.00 | |
| | Manufacturing | 0.02 | |
| | Mining & Quarrying | 0.00 | |
| | Real Estate Activities | 0.00 | |
| Transportation & Storage | 0.00 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.00 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 0.00 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.00 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.00 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of processes and compliance mechanisms | 3.25 | Share of investments in investee companies without policies to monitor compliance with the |

| | | | |
|--|--|-------|---|
| | to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | | UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 23.63 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 27.12 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|-----------|----------|--------------|
| BRAZIL NTN-F | Sovereign | 7.28% | Brazil |
| COLOMBIA TES | Sovereign | 5.13% | Colombia |
| INDOGB 7 2/15/2033 | Sovereign | 3.33% | Indonesia |
| MEXICAN BONOS | Sovereign | 3.15% | Mexico |
| PERU B SOBERANO | Sovereign | 3.02% | Peru |
| POLAND GOVT BOND | Sovereign | 2.87% | Poland |
| MALAYSIA GOVT | Sovereign | 2.75% | Malaysia |
| COLOMBIA TES | Sovereign | 2.62% | Colombia |
| REP SOUTH AFRICA | Sovereign | 2.47% | South Africa |
| INDOGB 6.375 28 | Sovereign | 2.39% | Indonesia |
| MALAYSIA GOVT | Sovereign | 2.32% | Malaysia |
| REP SOUTH AFRICA | Sovereign | 2.19% | South Africa |
| POLAND GOVT BOND | Sovereign | 2.08% | Poland |
| MUDI 3 12/3/2026 | Sovereign | 1.76% | Mexico |
| INDIA GOVT BOND | Sovereign | 1.74% | India |



What was the proportion of sustainability-related investments?

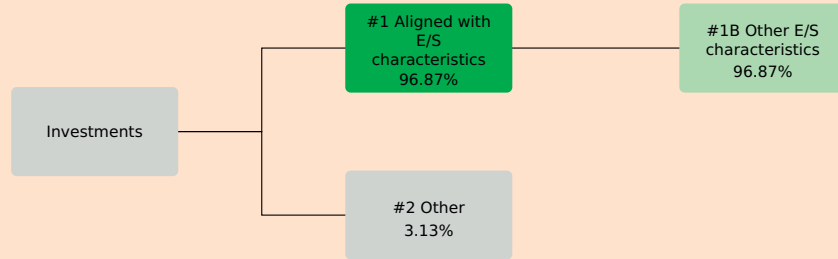
Asset allocation describes the share of investments in specific assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

96.87% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

3.13% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in funds that are not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period.

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 3.43 |
| Communication Services | 0.00 |
| Consumer Discretionary | 0.00 |
| Information Technology | 0.00 |
| Industrials | 1.44 |
| Consumer Staples | 0.00 |
| Energy | 0.00 |
| Real Estate | 0.00 |
| Health Care | 0.00 |
| Materials | 0.00 |
| Utilities | 0.00 |
| Sovereign | 91.97 |
| Unclassified | 0.03 |
| Others/Derivatives | 3.13 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.00 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?**

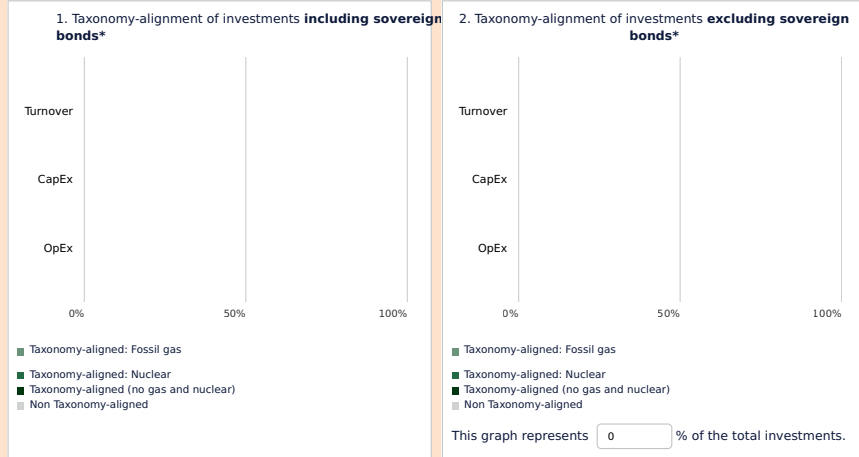
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

3.13% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Environmental Climate Opportunities Bond Fund

Legal entity identifier: JAPH2ZF2OTY1LYWVIO59

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

No

- It made **sustainable investments with an environmental objective: _____ %**
 - in economic activities that qualify as environmentally sustainable under the EU Taxonomy
 - in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- It made **sustainable investments with a social objective: _____ %**

- It promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 59.53 % of sustainable investments
 - with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
 - with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
 - with a social objective
- It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Environmental Climate Opportunities Bond Fund (the "Fund") has various environmental and social characteristics. Screening was employed to exclude issuers depending on their level of involvement in certain activities considered controversial (such as (but not limited to) activities involved in coal, arctic oil & gas exploitation, oil sands extraction, shale energy extraction, conventional oil and gas, tobacco, recreational cannabis). The Fund also excluded issuers in violation of the UN Global Compact, based on third-party data and the Investment Manager's analysis and research.

The Fund supported the transition to a low carbon economy by funding companies in high carbon emitting sectors that show progress towards lowering their carbon footprint as well as low carbon sectors.

The Fund achieved its environmental and social characteristics by applying its exclusion and best-in class approach on an on-going basis.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability Indicator | Indicator Performance |
|---|--|
| Revenue derived from thermal coal mining, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenue derived from arctic oil and gas exploitation; oil sands extraction; and shale energy extraction excluded if each $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenue derived from oil and gas exploration, production, refining, transportation and/or storage, excluded if $\geq 25\%$ of revenue ¹ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial Weapons, excluded if $\geq 0\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenue from production of tobacco products, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenue from tobacco related products and services, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Companies not compliant with the Ten Principles of the UN Global Compact Initiative, excluded if not compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenue derived from the manufacture and sale of nuclear weapons to companies that have not signed the Nuclear Non-Proliferation Treaty, excluded if $\geq 0\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenue derived from recreational cannabis, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| The Fund's climate change score vs. overall climate comparator score | 1.73 vs 2.40 |
| % of Non-scored issuers, qualitative comment from investment team | 16% - When companies are not covered by the climate comparator, the investment team conducts quantitative and qualitative analysis to determine if these companies meet their definition of sustainable. The majority of unscored issuers are in areas essential to the transition such as low carbon electricity generation or distribution or in quasi government/inter government institutions. |

● **...and compared to previous periods?**

The Fund's climate change score has slightly increased due to restatements of carbon emissions data. However, the Fund was still significantly outperforming the overall climate comparator score and contributed to its goal of supporting the transition to a low carbon economy. Please refer to the table below for a comparison with the previous period.

| Sustainability Indicator | Indicator Performance 28-Feb-23 | Indicator Performance 29-Feb-24 |
|--|--|--|
| The Fund's climate change score vs. overall climate comparator score | 1.59 vs. 2.46 | 1.73 vs. 2.40 |
| % of Non-scored issuers, qualitative comment from investment team | 16% - When companies are not covered by the climate comparator, the investment team conducts quantitative and qualitative analysis to determine if these companies meet their definition of sustainable. The majority of unscored issuers are in areas essential to the transition such as low carbon electricity generation or distribution or in quasi government/inter government institutions. | 16% - When companies are not covered by the climate comparator, the investment team conducts quantitative and qualitative analysis to determine if these companies meet their definition of sustainable. The majority of unscored issuers are in areas essential to the transition such as low carbon electricity generation or distribution or in quasi government/inter government institutions. |

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund intended to make sustainable investments by contributing to environmental objectives such as climate change.

The Fund sought to achieve the above objective by investing in green, sustainability-linked and transition bonds or by using a best-in-class approach and selecting companies that score higher, when compared to their peers, on environmental scores utilizing the Investment Manager's proprietary scoring methodology (Issuers that score 2 using a proprietary climate comparator that combines external ESG data and industry specific metrics to create a sector relative score between 1-5 for each issuer). Finally, the Fund could also invest in issuers which contribute positively to selected UN Sustainable Development Goals (SDGs) (generating at least 25% of the issuer's revenue) that relate to the above climate objective. It should be noted that the full weight in the portfolio counted as sustainable investments when meeting the above criteria.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund primarily used the mandatory principal adverse impacts (PAI) indicators defined in Table 1 of Annex I of the regulatory technical standards for Regulation 2019/2088, combined with qualitative research and/or engagement, to assess whether the sustainable investments of the Fund cause significant harm (DNSH) to a relevant environmental or social investment objective. Where a company was determined to cause such significant harm, it could still be held within the Fund but did not count toward the "sustainable investments" within the Fund. For the avoidance of doubt, the assessment was done prior to investment and on the full holding.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please see above on how the indicators for adverse impacts on sustainability factors were taken into account.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The portion of sustainable investments excluded companies, sectors or countries from the investment universe when such companies violate international norms and standards according to the definitions of the International Labour Organisation (ILO), the OECD or the United Nations. All issuers considered for investment were screened for compliance with, and excluded if they did not meet UN Global Compact principles, based on third-party data and the Investment Manager's proprietary analysis and research.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI scores for the fund, the data is representative of the reference period:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|-----------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 2,288.63 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 398.02 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 15,619.51 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 18,306.15 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 487.72 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,133.27 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 55.19 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 36.78 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.01 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 1.59 | |
| | Manufacturing | 0.49 | |
| | Mining & Quarrying | 0.00 | |
| | Real Estate Activities | 0.08 | |
| Transportation & Storage | 0.89 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.64 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.07 | | |
| Biodiversity | 7. Activites negatively affecting biodiversity-sensitive areas | 4.25 | |

| | | | |
|------------------------------------|--|-------|--|
| Water | 8. Emissions to water | 13.77 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.20 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 25.42 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 19.30 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 40.15 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|----------------------|------------------------|----------|----------------|
| US TREASURY N/B | Sovereign | 1.84% | United States |
| CRED AGRICOLE SA | Financials | 1.74% | France |
| NEE 2.25 6/1/2030 | Utilities | 1.67% | United States |
| UKPONE 2.625 29 | Utilities | 1.51% | United Kingdom |
| DSM BV | Materials | 1.38% | Netherlands |
| UNITED UTILITIES | Utilities | 1.38% | United Kingdom |
| SSELN 1.5 3/24/2028 | Materials | 1.37% | United Kingdom |
| ENELIM 5.5 6/15/2052 | Utilities | 1.37% | Netherlands |
| SGOFP 8/10/2032 | Industrials | 1.29% | France |
| T 2.55 12/1/2033 | Communication Services | 1.26% | United States |
| BWA 2.65 7/1/2027 | Consumer Discretionary | 1.25% | United States |
| ZURICH FINANCE | Financials | 1.22% | Ireland |
| TRNIM FLT 12/31/2059 | Utilities | 1.21% | Italy |
| NEXT GROUP PLC | Consumer Discretionary | 1.21% | United Kingdom |
| EDPPL 6.3 10/11/2027 | Utilities | 1.18% | Netherlands |



Asset allocation
describes the share of
investments in specific
assets.

What was the proportion of sustainability-related investments?

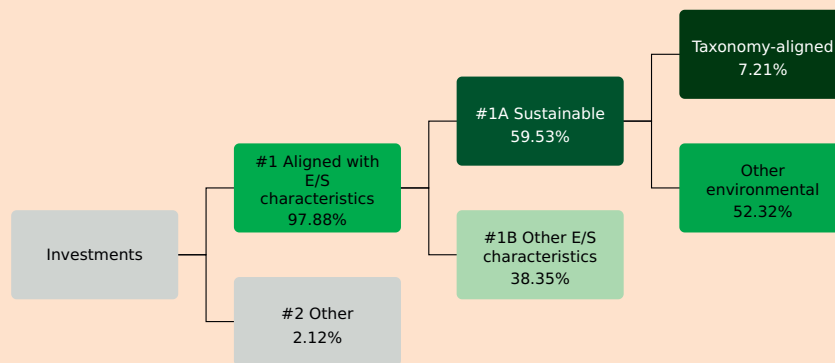
The Fund made investments aligned with the E/S characteristics for a minimum of 90% of its portfolio (#1 Aligned with E/S characteristics) by virtue of binding elements of the Fund's investment strategy. A maximum of 10% was invested in money market instruments or ancillary liquid assets for liquidity management purposes (#2 Other).

● What was the asset allocation?

97.88% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

2.12% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes, cash that was held for ancillary liquidity purposes, and investments in other funds that were not subject to the same restrictions.

59.53% of the Fund was invested in sustainable investments.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period.

| Sector (GICS) | Weight % |
|--------------------------|---------------|
| Financials | 29.21 |
| Communication Services | 6.92 |
| Consumer Discretionary | 9.37 |
| Information Technology | 2.31 |
| Industrials | 8.27 |
| Consumer Staples | 1.83 |
| Energy | 0.00 |
| Real Estate | 2.81 |
| Health Care | 3.27 |
| Materials | 5.98 |
| Utilities | 23.85 |
| Sovereign | 4.05 |
| Unclassified | 0.01 |
| Cash & Other/Derivatives | 2.12 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.00 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

Although the Fund did not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy, 7.21% (Turnover) of the Fund's portfolio was aligned with the EU Taxonomy.

objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?**

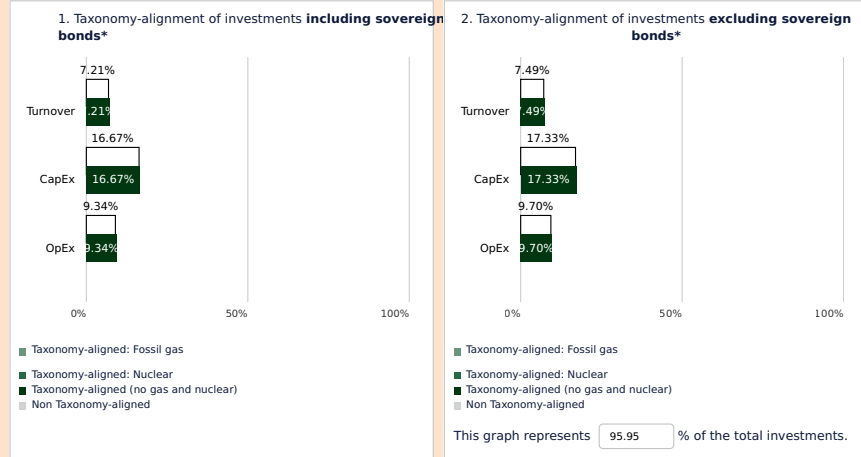
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

The below table shows the share of investments in transitional and enabling activities, the data is representative of the reference period.

| | Aligned |
|-------------------|--------------|
| Enabling | 3.78% |
| Transition | 0.31% |

'Aligned' means % of revenues of the investments of the Fund that are aligned to the EU Taxonomy.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Even if the Fund had exposure to investments aligned with the EU Taxonomy, the Fund has no commitment in that regard.

The percentage of investments that were aligned with the EU Taxonomy increased compared to the previous reference period.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

52.32% of the Fund was invested in sustainable investments with an environmental objective not aligned with the EU Taxonomy. The Investment Manager monitored closely the evolution of the dataset and their reliance and increased the portion of sustainable investments aligned with EU Taxonomy as the case may be, which decreased the exposure to sustainable investments not aligned with EU Taxonomy in the Fund.

What was the share of socially sustainable investments?

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



Not Applicable.



What investments were included under “other”, what was their purpose and were there any minimum environmental or social safeguards?

As described above, under normal market circumstances, the Fund could hold up to 30% maximum in liquid assets, government debt or money market instruments for cash management/liquidity/ duration management purposes which was not assessed for compliance with the Fund’s ESG criteria. Long exposure to derivatives (such as index CDS) did not conform to the climate methodology.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions and the best-in-class approach, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section “How did the sustainability indicators perform” above for further information.

In addition to the Fund’s sustainability indicators outlined in the answer to the second question of the report, as part of the Fund’s consideration of principal adverse impacts on sustainability factors, the ESG team supported the investment teams in monitoring the investments against PAI indicators. Research is conducted into certain issuers in the Fund’s portfolio that were deemed to flag against PAI indicators, in order to determine whether a consideration plan should be developed. For flagging companies that are deemed to have not sufficiently addressed their impact relating to a particular PAI, a consideration plan will be developed. For the Fund, 6 companies flagging on PAI indicators were considered, and following a qualitative consideration overlay, developed a consideration plan for 1 company.



How did this financial product perform compared to the reference benchmark?

The Fund was not compared to a reference benchmark.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Euro Bond Fund

Legal entity identifier: HH36MQAZCGE98HNSVD57

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

| Yes | No |
|---|---|
| <input type="checkbox"/> It made sustainable investments with an environmental objective: _____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy | <input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>45.08</u> % of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective |
| <input type="checkbox"/> It made sustainable investments with a social objective: _____% | <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments |



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Euro Bond Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

From 18 January 2024:

The Fund intended to make sustainable investments by contributing to environmental objectives (such as climate change, water management, pollution prevention) and to social objectives (such as good health, well-being and gender equality).

The Fund sought to achieve those objectives by investing in (i) issuers which contributed positively to selected UN Sustainable Development Goals (SDGs) (generating at least 25% of the issuer's revenue) that relate to the above objectives, or (ii) green, sustainability-linked and social bonds. The Fund could also use a best-in-class approach and select companies that score higher (scores of 1 or 2 on either environmental or social factors can be considered as long as the issuer does not lag on the other pillar), when compared to their peers, on environmental or social factors utilizing the Investment Manager's proprietary scoring methodology. It should be noted that the full weight in the portfolio will count as sustainable investments when meeting the above criteria.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

From 18 January 2024:

The Fund primarily used the mandatory principal adverse impacts (PAI) indicators defined in Table 1 of Annex I of the regulatory technical standards for Regulation 2019/2088, combined with qualitative research and/or engagement, to assess whether the sustainable investments of the Fund cause significant harm (DNSH) to a relevant environmental or social investment objective. Where a company was determined to cause such significant harm, it could still be held within the Fund but did not count toward the "sustainable investments" within the Fund. For the avoidance of doubt, the assessment was done prior to investment and on the full holding.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please see above on how the indicators for adverse impacts on sustainability factors were taken into account.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

From 18 January 2024:

The portion of sustainable investments excluded companies, sectors or countries from the investment universe when such companies violate international norms and standards according to the definitions of the International Labour Organisation (ILO), the OECD or the United Nations. All issuers considered for investment were screened for compliance with, and excluded if they do not meet, UN Global Compact principles, based on third-party data and the Investment Manager's proprietary analysis and research.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric | |
|---|--|-----------|--|--|
| Greenhouse gas emissions | 1.GHG Emissions | 9,050.11 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 1,015.51 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 63,134.04 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 73,199.67 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) | |
| | 2. Carbon footprint | 423.82 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) | |
| | 3. GHG Intensity of investee companies | 1,314.56 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) | |
| | 4. Exposure to companies active in the fossil fuel sector | 0.39 | % of the fund exposed to any fossil fuels revenue | |
| | 5. Share of non-renewable energy consumption | 57.33 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) | |
| | 5. Share of non-renewable energy production | 37.50 | | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector | |
| | Agriculture, Forestry & Fishing | 0.00 | | |
| | Construction | 0.00 | | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 1.95 | | |
| | Manufacturing | 0.90 | | |
| | Mining & Quarrying | 0.71 | | |
| | Real Estate Activities | 0.62 | | |
| Transportation & Storage | 3.54 | | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.63 | | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.00 | | | |
| Biodiversity | 7. Activites negatively affecting biodiversity-sensitive areas | 7.15 | | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.00 | | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.30 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average | |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises | |

| | | | |
|--|---|-------|---|
| | (OECD) Guidelines for Multinational Enterprises | | |
| | 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 20.98 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 21.27 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 40.52 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------------------|------------|----------|----------------|
| BUNDESUBL-187 | Sovereign | 2.73% | Germany |
| BTPS 2.25 09/01/2036 | Sovereign | 2.65% | Italy |
| DEUTSCHLAND I/L | Sovereign | 2.08% | Germany |
| FRANCE O.A.T. | Sovereign | 1.85% | France |
| UK TSY GILT | Sovereign | 1.54% | United Kingdom |
| SPAIN I/L BOND | Sovereign | 1.41% | Spain |
| DEUTSCHLAND REP 2.3 02/15/2033 | Sovereign | 1.35% | Germany |
| ESM | Financials | 1.29% | Luxembourg |
| BTPS 4.5 10/01/2053 | Sovereign | 1.25% | Italy |
| EUROPEAN INVT BK | Sovereign | 1.23% | Luxembourg |
| BUNDESUBL-186 | Sovereign | 1.22% | Germany |
| BTPS 0.9 04/01/2031 | Sovereign | 1.18% | Italy |
| BTPS 2.7 03/01/2047 | Sovereign | 1.12% | Italy |
| FRTR 1.5 5/25/2050 | Sovereign | 1.09% | France |
| DEUTSCHLAND REP 3.25 07/04/2042 | Sovereign | 0.98% | Germany |

What was the proportion of sustainability-related investments?

Asset allocation
describes the share of
investments in specific
assets.

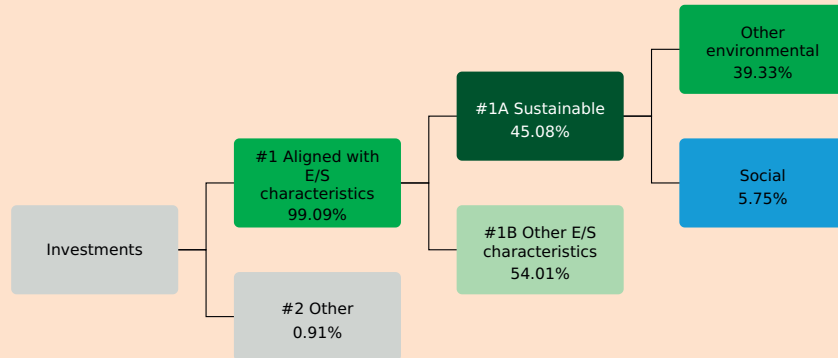


The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

99.09% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0.91% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period.

| Sector (GICS) | Weight % |
|---------------------------|---------------|
| Financials | 40.80 |
| Communication Services | 3.60 |
| Consumer Discretionary | 3.59 |
| Information Technology | 0.22 |
| Industrials | 2.21 |
| Consumer Staples | 1.08 |
| Energy | 4.07 |
| Real Estate | 1.83 |
| Health Care | 1.85 |
| Materials | 0.88 |
| Utilities | 5.39 |
| Sovereign | 33.54 |
| Unclassified | 0.03 |
| Cash & Others/Derivatives | 0.91 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 4.07 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 4.07 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

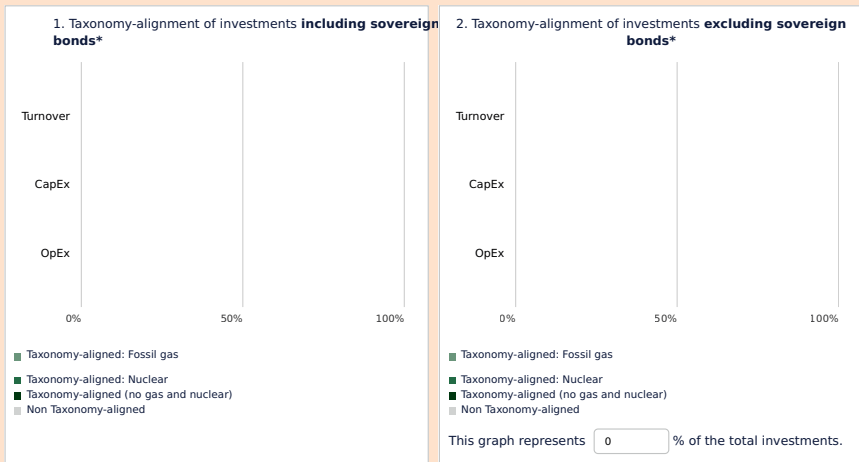
Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?**

- Yes
- In fossil gas In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

39.33% of the Fund was invested in sustainable investments with an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

5.75% of the Fund was invested in socially sustainable investments.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

0.91% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section “How did the sustainability indicators perform” above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Euro Corporate Bond Fund

Legal entity identifier: 549300JZH9W8F23MF74

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 65 % of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Euro Corporate Bond Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|--|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: >=5% of revenue, Thermal Coal Power Generation: >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if >= 5% of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production >=5% revenue, Tobacco-related products and services >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

From 18 January 2024:

The Fund intended to make sustainable investments by contributing to environmental objectives (such as climate change, water management, pollution prevention) and to social objectives (such as good health, well-being and gender equality).

The Fund sought to achieve those objectives by investing in (i) issuers which contributed positively to selected UN Sustainable Development Goals (SDGs) (generating at least 25% of the issuer's revenue) that relate to the above objectives, or (ii) green, sustainability-linked and social bonds. The Fund could also use a best-in-class approach and select companies that score higher (scores of 1 or 2 on either environmental or social factors can be considered as long as the issuer does not lag on the other pillar), when compared to their peers, on environmental or social factors utilizing the Investment Manager's proprietary scoring methodology. It should be noted that the full weight in the portfolio will count as sustainable investments when meeting the above criteria.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

From 18 January 2024:

The Fund primarily used the mandatory principal adverse impacts (PAI) indicators defined in Table 1 of Annex I of the regulatory technical standards for Regulation 2019/2088, combined with qualitative research and/or engagement, to assess whether the sustainable investments of the Fund cause significant harm (DNSH) to a relevant environmental or social investment objective. Where a company was determined to cause such significant harm, it could still be held within the Fund but did not count toward the "sustainable investments" within the Fund. For the avoidance of doubt, the assessment was done prior to investment and on the full holding.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please see above on how the indicators for adverse impacts on sustainability factors were taken into account.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

From 18 January 2024:

The portion of sustainable investments excluded companies, sectors or countries from the investment universe when such companies violate international norms and standards according to the definitions of the International Labour Organisation (ILO), the OECD or the United Nations. All issuers considered for investment were screened for compliance with, and excluded if they do not meet, UN Global Compact principles, based on third-party data and the Investment Manager's proprietary analysis and research.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric | |
|---|---|--------------|--|---|
| Greenhouse gas emissions | 1. GHG Emissions | 86,320.72 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 18,157.36 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 1,141,485.60 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 1,245,963.69 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) | |
| | 2. Carbon footprint | 456.81 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) | |
| | 3. GHG Intensity of investee companies | 1,265.39 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) | |
| | 4. Exposure to companies active in the fossil fuel sector | 0.56 | % of the fund exposed to any fossil fuels revenue | |
| | 5. Share of non-renewable energy consumption | 57.13 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) | |
| | 5. Share of non-renewable energy production | 36.35 | | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector | |
| | Agriculture, Forestry & Fishing | 0.00 | | |
| | Construction | 0.00 | | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 1.60 | | |
| | Manufacturing | 0.28 | | |
| | Mining & Quarrying | 0.94 | | |
| | Real Estate Activities | 0.84 | | |
| Transportation & Storage | 0.13 | | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.63 | | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.07 | | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 8.15 | | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where |

| | | | |
|------------------------------------|--|-------|---|
| | | | activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.00 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.40 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 27.74 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 23.24 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 40.79 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period

which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|----------------------|------------------------|----------|----------------|
| DBR 1.7 8/15/2032 | Sovereign | 1.31% | Germany |
| APPLE INC | Information Technology | 0.98% | United States |
| AT&T INC | Communication Services | 0.87% | United States |
| WALMART INC | Consumer Staples | 0.75% | United States |
| WALGREENS BOOTS | Consumer Staples | 0.70% | United States |
| SANOFI SA | Health Care | 0.69% | France |
| NESNVX 0 3/13/2033 | Consumer Staples | 0.66% | Luxembourg |
| MONDELEZ INT INC | Consumer Staples | 0.65% | United States |
| BERKSHIRE HATHWY | Financials | 0.63% | United States |
| SHELL INTL FIN | Energy | 0.61% | Netherlands |
| BRITISH TELECOMM | Communication Services | 0.58% | United Kingdom |
| UNANA 3.25 2/23/2031 | Consumer Staples | 0.56% | Netherlands |
| PG 3.25 8/2/2031 | Consumer Staples | 0.56% | United States |
| BP CAPITAL PLC | Energy | 0.56% | United Kingdom |
| LLOYDS FLT 1/11/2029 | Financials | 0.54% | United Kingdom |



Asset allocation
describes the share of investments in specific assets.

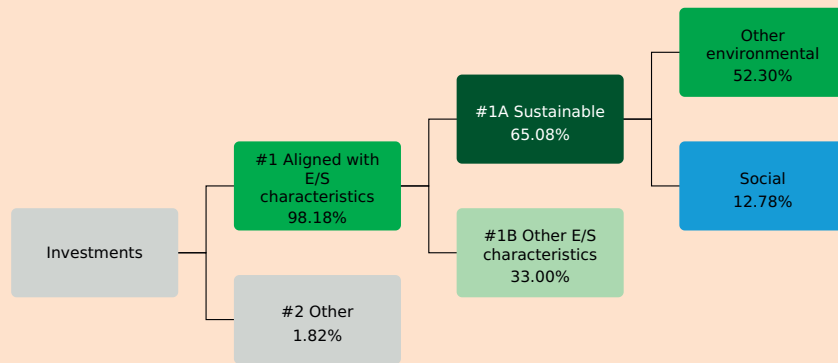
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

98.18% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

1.82% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and 0% cash was held for ancillary liquidity purposes.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period.

| Sector (GICS) | Weight % |
|---------------------------|---------------|
| Financials | 37.62 |
| Communication Services | 8.64 |
| Consumer Discretionary | 5.93 |
| Information Technology | 3.05 |
| Industrials | 4.98 |
| Consumer Staples | 11.39 |
| Energy | 5.47 |
| Real Estate | 1.48 |
| Health Care | 5.84 |
| Materials | 1.79 |
| Utilities | 9.99 |
| Sovereign | 1.98 |
| Unclassified | 0.02 |
| Cash & Others/Derivatives | 1.82 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.22 |
| 10102010 | Integrated Oil & Gas | 4.91 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.18 |
| 10102040 | Oil & Gas Storage & Transportation | 0.16 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 5.47 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?**

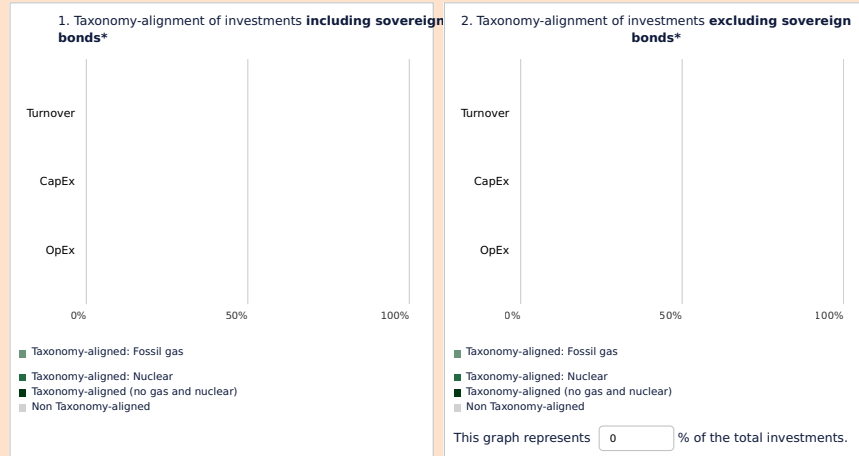
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

52.30% of the Fund was invested in sustainable investments with an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

12.78% of the Fund was invested in socially sustainable investments.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

1.82% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section “How did the sustainability indicators perform” above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Euro Short Term Bond Fund

Legal entity identifier: 549300ECHQF3TBOOMV66

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of 38.94 % of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Euro Short Term Bond Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

From 18 January 2024:

The Fund intended to make sustainable investments by contributing to environmental objectives (such as climate change, water management, pollution prevention) and to social objectives (such as good health, well-being and gender equality).

The Fund sought to achieve those objectives by investing in (i) issuers which contributed positively to selected UN Sustainable Development Goals (SDGs) (generating at least 25% of the issuer's revenue) that relate to the above objectives, or (ii) green, sustainability-linked and social bonds. The Fund could also use a best-in-class approach and select companies that score higher (scores of 1 or 2 on either environmental or social factors can be considered as long as the issuer does not lag on the other pillar), when compared to their peers, on environmental or social factors utilizing the Investment Manager's proprietary scoring methodology. It should be noted that the full weight in the portfolio will count as sustainable investments when meeting the above criteria.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

From 18 January 2024:

The Fund primarily used the mandatory principal adverse impacts (PAI) indicators defined in Table 1 of Annex I of the regulatory technical standards for Regulation 2019/2088, combined with qualitative research and/or engagement, to assess whether the sustainable investments of the Fund cause significant harm (DNSH) to a relevant environmental or social investment objective. Where a company was determined to cause such significant harm, it could still be held within the Fund but did not count toward the "sustainable investments" within the Fund. For the avoidance of doubt, the assessment was done prior to investment and on the full holding.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please see above on how the indicators for adverse impacts on sustainability factors were taken into account.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

From 18 January 2024:

The portion of sustainable investments excluded companies, sectors or countries from the investment universe when such companies violate international norms and standards according to the definitions of the International Labour Organisation (ILO), the OECD or the United Nations. All issuers considered for investment were screened for compliance with, and excluded if they do not meet, UN Global Compact principles, based on third-party data and the Investment Manager's proprietary analysis and research.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric | |
|---|--|-----------|--|---|
| Greenhouse gas emissions | 1. GHG Emissions | 9,355.59 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 687.84 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 89,792.80 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 99,836.23 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) | |
| | 2. Carbon footprint | 579.63 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) | |
| | 3. GHG Intensity of investee companies | 1,591.66 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) | |
| | 4. Exposure to companies active in the fossil fuel sector | | % of the fund exposed to any fossil fuels revenue | |
| | 5. Share of non-renewable energy consumption | 58.31 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) | |
| | 5. Share of non-renewable energy production | 29.33 | | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector | |
| | Agriculture, Forestry & Fishing | | | |
| | Construction | | | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 2.84 | | |
| | Manufacturing | 0.52 | | |
| | Mining & Quarrying | 0.84 | | |
| | Real Estate Activities | | | |
| Transportation & Storage | | | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.63 | | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | | | | |
| Biodiversity | 7. Activites negatively affecting biodiversity-sensitive areas | 4.74 | | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where |

| | | | |
|------------------------------------|---|-------|---|
| | | | activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.00 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.52 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 19.39 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 29.01 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 37.68 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period

which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|-----------|----------|-------------|
| BTPS | Sovereign | 4.24% | Italy |
| DEUTSCHLAND REP | Sovereign | 4.12% | Germany |
| BTPS 3.85 9/15/2026 | Sovereign | 3.39% | Italy |
| FRANCE O.A.T. | Sovereign | 3.30% | France |
| BKO 0.2 6/14/2024 | Sovereign | 2.65% | Germany |
| FRANCE O.A.T. | Sovereign | 2.56% | France |
| SPANISH GOV'T | Sovereign | 2.22% | Spain |
| BTPS | Sovereign | 2.18% | Italy |
| REP OF AUSTRIA | Sovereign | 2.16% | Austria |
| BELGIAN GOVT | Sovereign | 2.16% | Belgium |
| NETHERLANDS GOVT | Sovereign | 1.99% | Netherlands |
| BUNDESUBL-120 | Sovereign | 1.92% | Germany |
| BTPS | Sovereign | 1.24% | Italy |
| FRANCE O.A.T. | Sovereign | 1.13% | France |
| SPANISH GOV'T | Sovereign | 1.08% | Spain |



Asset allocation describes the share of investments in specific assets.

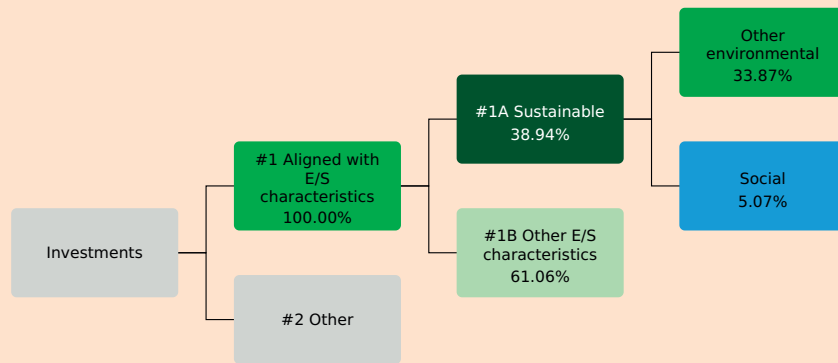
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

100% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period.

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 39.64 |
| Communication Services | 2.06 |
| Consumer Discretionary | 6.00 |
| Information Technology | 0.23 |
| Industrials | 3.39 |
| Consumer Staples | 0.06 |
| Energy | 2.94 |
| Real Estate | 1.57 |
| Health Care | 0.20 |
| Materials | 0.63 |
| Utilities | 4.45 |
| Sovereign | 38.83 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 2.94 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 2.94 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

- Yes
 - In fossil gas
 - In nuclear energy
- No

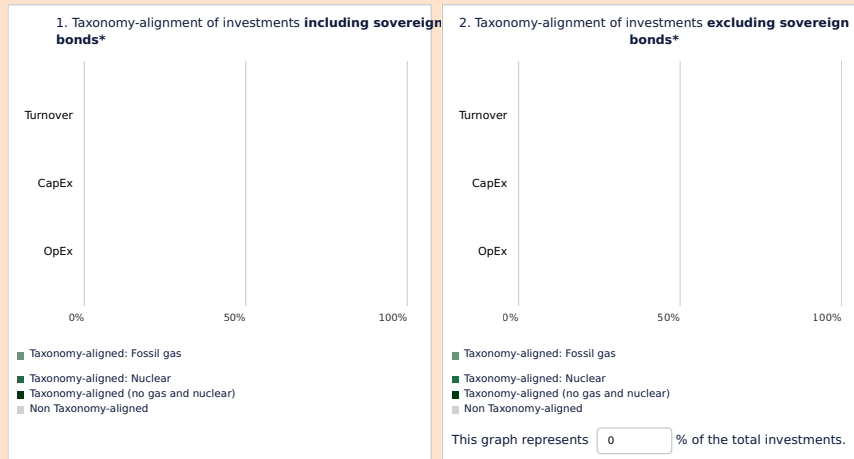
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

33.87% of the Fund was invested in sustainable investments with an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

5.07% of the Fund was invested in socially sustainable investments



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

0% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Euro Ultra-Short Term Debt Fund

Legal entity identifier: 549300GBCZXE5EZY434

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

| Yes | No |
|---|--|
| <input type="checkbox"/> It made sustainable investments with an environmental objective: _____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy | <input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective |
| <input type="checkbox"/> It made sustainable investments with a social objective: _____% | <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments |



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Euro Ultra-Short Term Debt Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do not significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative review included a review of Invesco's Article 8 and 9 product holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we are aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a qualitative score as to how well they were addressing the poor performance. Those issuers that received the lowest qualitative scores were then identified as engagement targets and were primarily engaged through methods such as letters, meetings, proxy voting. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|---|-----------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 3,849.97 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 849.94 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 72,730.13 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 77,430.03 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 438.09 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,177.18 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 59.40 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 13.81 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 1.35 | |
| | Construction | 0.00 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 1.82 | |
| | Manufacturing | 0.31 | |
| | Mining & Quarrying | 1.17 | |
| | Real Estate Activities | 0.12 | |
| Transportation & Storage | 0.13 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.00 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 2.43 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.06 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee |

| | | | companies per million EUR invested (Tonnes) |
|------------------------------------|--|-------|--|
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.13 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 29.00 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 24.21 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 37.51 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|----------------|
| MAR 04 24 | Financials | 2.01% | France |
| ANZ 3.652 1/20/2026 | Financials | 1.62% | Australia |
| SOCIETE GENERALE | Financials | 1.40% | France |
| QNB-LDN -0.35 | Financials | 1.33% | Qatar |
| KIMBERLY-CLARK | Consumer Staples | 1.24% | United States |
| TOYOTA 3.375 26 | Consumer Discretionary | 1.22% | Netherlands |
| HSBC FRANCE | Financials | 1.20% | France |
| LONDON STOCK EX | Financials | 1.15% | United Kingdom |
| DZ BANK AG | Financials | 1.09% | Germany |
| THERMO FISHER | Health Care | 1.06% | United States |
| TD FLT 1/20/2025 | Financials | 1.02% | Canada |
| ASML 3.5 12/6/2025 | Information Technology | 1.02% | Netherlands |
| OCT 17 23 | Financials | 0.95% | Australia |
| PEP 0.25 5/6/2024 | Consumer Staples | 0.93% | United States |
| FEB 02 24 | Financials | 0.93% | Sweden |



Asset allocation
describes the share of
investments in specific
assets.

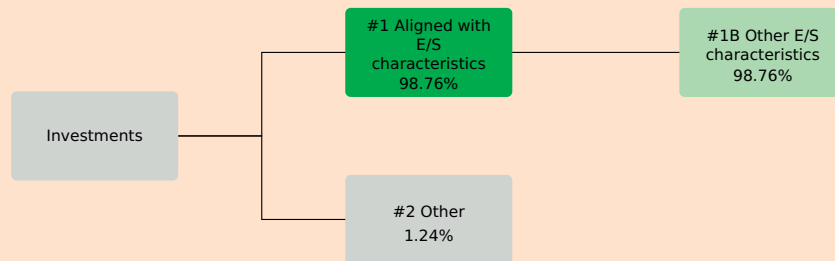
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

98.76% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

1.24% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|---------------------------|---------------|
| Financials | 59.20 |
| Communication Services | 1.77 |
| Consumer Discretionary | 6.39 |
| Information Technology | 2.45 |
| Industrials | 6.56 |
| Consumer Staples | 6.28 |
| Energy | 1.15 |
| Real Estate | 0.64 |
| Health Care | 4.30 |
| Materials | 1.04 |
| Utilities | 5.96 |
| Sovereign | 2.14 |
| Unclassified | 0.88 |
| Cash & Others/Derivatives | 1.24 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 1.15 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 1.15 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?**

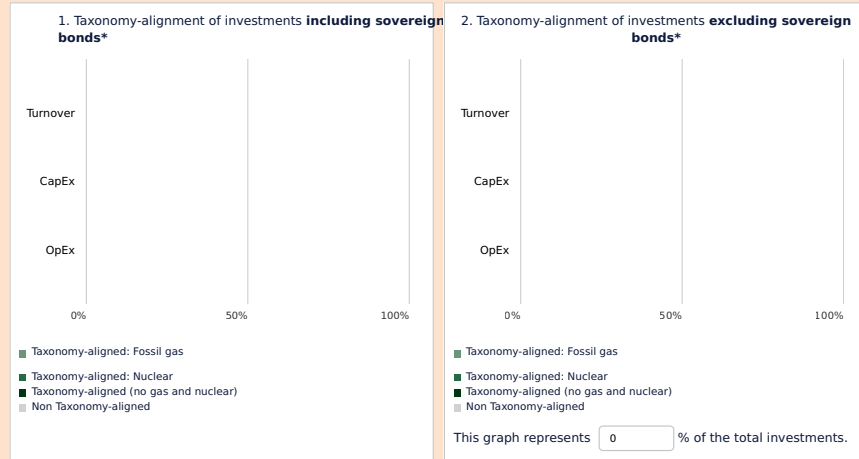
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

No Applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

1.24% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Global Convertible Fund

Legal entity identifier: 549300MUQCCLP1BB0Q73

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

It made **sustainable investments with an environmental objective:** _____%

- in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy

It made **sustainable investments with a social objective:** _____%

No

It **promoted Environmental/Social (E/S) characteristics** and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments

- with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy
- with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy
- with a social objective

It promoted E/S characteristics, but **did not make any sustainable investments**



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Global Convertible Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 25th of November 2023. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do not significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|-----------|--|
| Greenhouse gas emissions | 1.GHG Emissions | 2,113.40 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 255.36 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 12,282.75 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 14,651.50 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 1,007.37 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 3,401.01 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.56 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 71.02 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 22.13 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.00 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 2.79 | |
| | Manufacturing | 1.04 | |
| | Mining & Quarrying | 0.96 | |
| | Real Estate Activities | 0.10 | |
| | Transportation & Storage | 4.71 | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.04 | | |
| Biodiversity | 7. Activites negatively affecting biodiversity-sensitive areas | 4.35 | |

| | | | |
|------------------------------------|--|-------|--|
| | | | where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.02 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.64 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 55.41 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 31.47 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 30.51 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during

the reference period which is: From the 1st of March 2023 to the 25th of November 2023. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|----------------|
| BANK OF AMER CRP | Financials | 3.24% | United States |
| WELLS FARGO CO | Financials | 2.71% | United States |
| AMERICA MOVIL BV | Communication Services | 1.89% | Netherlands |
| SOUTHWEST AIR | Industrials | 1.62% | United States |
| SAFRAN SA | Industrials | 1.43% | France |
| FORD MOTOR CO | Consumer Discretionary | 1.36% | United States |
| VIRGIN MONEY | Financials | 1.34% | United Kingdom |
| STMICROELECTRON | Information Technology | 1.28% | Switzerland |
| BARCLAYS PLC | Financials | 1.28% | United Kingdom |
| SINGAPORE AIR | Industrials | 1.28% | Singapore |
| AIRBNB INC | Consumer Discretionary | 1.24% | United States |
| PALO ALTO NET | Information Technology | 1.19% | United States |
| WBD 3.755 3/15/2027 | Communication Services | 1.17% | United States |
| NEXTERA ENERGY | Utilities | 1.17% | United States |
| MONDELEZ INTL | Consumer Staples | 1.15% | Netherlands |



Asset allocation describes the share of investments in specific assets.

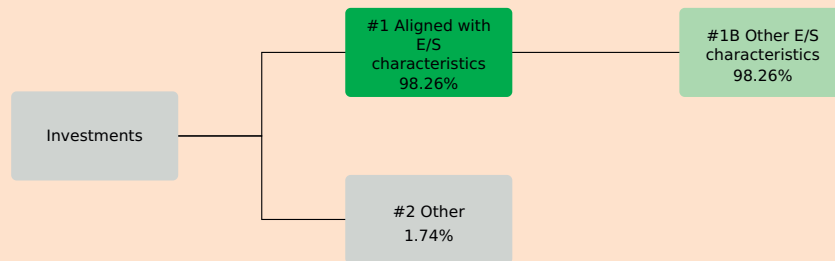
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

98.26% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

1.74% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investment in funds that are not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

The below table shows the GICS sector breakdown - The data is representative of the reference period.

| Sector (GICS) | Weight % |
|---------------------------|---------------|
| Financials | 19.41 |
| Communication Services | 13.09 |
| Consumer Discretionary | 16.12 |
| Information Technology | 14.99 |
| Industrials | 13.07 |
| Consumer Staples | 1.86 |
| Energy | 1.47 |
| Real Estate | 2.67 |
| Health Care | 7.85 |
| Materials | 5.46 |
| Utilities | 2.26 |
| Unclassified | 0.01 |
| Cash & Others/Derivatives | 1.74 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.56 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.52 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.39 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 1.47 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?**

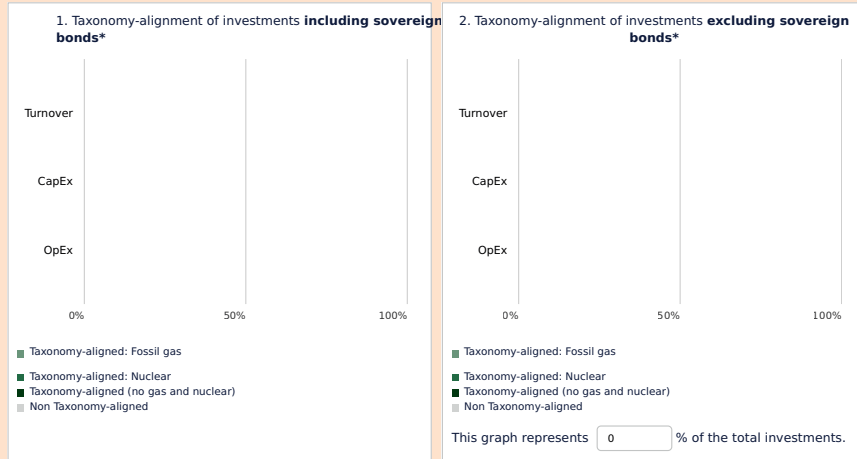
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable.



● **What was the share of socially sustainable investments?**

Not applicable.



● **What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?**

1.74% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Global Flexible Bond Fund

Legal entity identifier: 549300J4D4FCQQ7CRC52

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

| ●● <input type="checkbox"/> Yes | ●● <input checked="" type="checkbox"/> No |
|---|--|
| <input type="checkbox"/> It made sustainable investments with an environmental objective: _____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy | <input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective |
| <input type="checkbox"/> It made sustainable investments with a social objective: _____% | <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments |



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Global Flexible Bond Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

● **How did the sustainability indicators perform?**

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

Not applicable.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do not significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative review included a review of Invesco's Article 8 and 9 product holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we are aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a qualitative score as to how well they were addressing the poor performance. Those issuers that received the lowest qualitative scores were then identified as engagement targets and were primarily engaged through methods such as letters, meetings, proxy voting. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|---|-----------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 1,616.08 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 154.22 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 8,512.19 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 10,282.49 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 407.20 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 905.07 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.66 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 59.89 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 27.58 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 2.57 | |
| | Construction | 0.12 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 3.86 | |
| | Manufacturing | 0.81 | |
| | Mining & Quarrying | 2.41 | |
| Real Estate Activities | 0.08 | | |
| Transportation & Storage | 1.65 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.01 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 6.87 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.31 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.40 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee | 10. Violations fo UN | 0.00 | Share of investments in investee |

| | | | |
|----------------|---|-------|--|
| matters | Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | | companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 29.46 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 22.99 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 37.08 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------|----------|---------------|
| CHINA GOVT BOND | Sovereign | 4.72% | China |
| BRAZIL NTN-F | Sovereign | 3.34% | Brazil |
| MEXICAN BONOS | Sovereign | 3.14% | Mexico |
| FN CB6874 | Financials | 2.12% | United States |
| FN CB6096 | Financials | 2.05% | United States |
| EUROPEAN UNION | Financials | 1.66% | Belgium |
| RY 5 1/24/2028 | Financials | 1.43% | Canada |
| FR SD2184 | Financials | 1.42% | United States |
| JAPAN GOVT 40-YR | Sovereign | 1.39% | Japan |
| FR SD2190 | Financials | 1.36% | United States |
| FR RA9857 | Financials | 1.35% | United States |
| FN CB5897 | Financials | 1.33% | United States |
| C FLT 9/29/2026 | Financials | 1.33% | United States |
| FR SD1966 | Financials | 1.32% | United States |
| US TREASURY N/B | Sovereign | 1.25% | United States |



Asset allocation
describes the share of
investments in specific
assets.

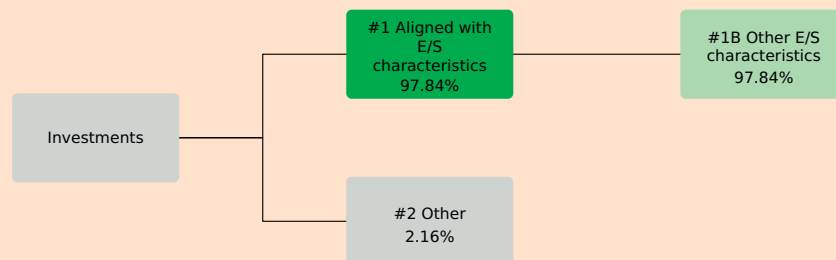
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

What was the asset allocation?

97.84% of the Fund's NAV was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

2.16% of the Fund's NAV was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investment in funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|---------------------------|---------------|
| Financials | 45.64 |
| Communication Services | 4.13 |
| Consumer Discretionary | 3.11 |
| Information Technology | 0.00 |
| Industrials | 4.57 |
| Consumer Staples | 0.87 |
| Energy | 5.73 |
| Real Estate | 0.43 |
| Health Care | 0.87 |
| Materials | 2.44 |
| Utilities | 3.34 |
| Sovereign | 25.05 |
| Unclassified | 1.66 |
| Cash & Others/Derivatives | 2.16 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.67 |
| 10101020 | Oil & Gas Equipment & Services | 0.61 |
| 10102010 | Integrated Oil & Gas | 2.56 |
| 10102020 | Oil & Gas Exploration & Production | 0.12 |
| 10102030 | Oil & Gas Refining & Marketing | 0.45 |
| 10102040 | Oil & Gas Storage & Transportation | 1.32 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 5.73 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
- **turnover** reflecting the share of revenue from green activities of investee companies.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

Yes

In fossil gas

In nuclear energy

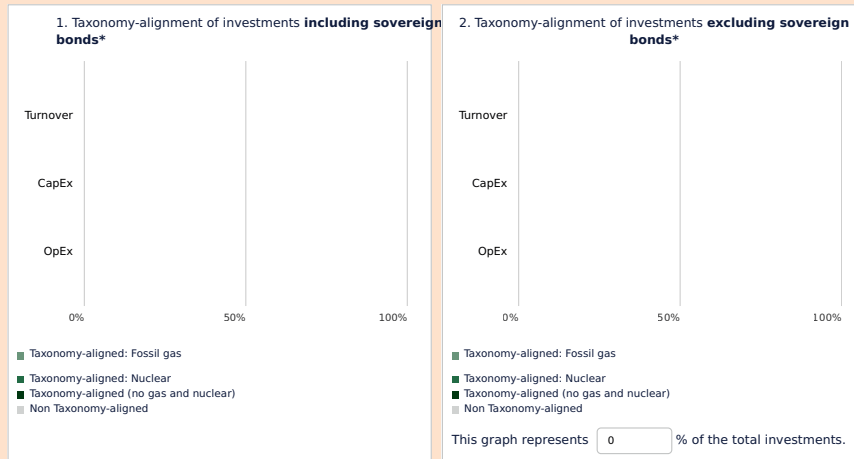
No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.

- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable.



● **What was the share of socially sustainable investments?**

Not applicable.



● **What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?**

2.16% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



● **What actions have been taken to meet the environmental and/or social characteristics during the reference period?**

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Global High Yield Short Term Bond Fund

Legal entity identifier: 549300DYS8LWU15Z0036

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

| ●● <input type="checkbox"/> Yes | ●● <input checked="" type="checkbox"/> No |
|---|--|
| <input type="checkbox"/> It made sustainable investments with an environmental objective: _____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy | <input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective |
| <input type="checkbox"/> It made sustainable investments with a social objective: _____% | <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments |



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Global High Yield Short Term Bond Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

● **How did the sustainability indicators perform?**

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do not significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric | |
|---|--|------------|--|--|
| Greenhouse gas emissions | 1. GHG Emissions | 103,094.40 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 6,231.11 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 72,175.23 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 181,500.73 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) | |
| | 2. Carbon footprint | 4,596.09 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) | |
| | 3. GHG Intensity of investee companies | 1,400.31 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) | |
| | 4. Exposure to companies active in the fossil fuel sector | 3.61 | % of the fund exposed to any fossil fuels revenue | |
| | 5. Share of non-renewable energy consumption | 84.42 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) | |
| | 5. Share of non-renewable energy production | 23.35 | | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector | |
| | Agriculture, Forestry & Fishing | 0.00 | | |
| | Construction | 0.13 | | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 1.95 | | |
| | Manufacturing | 2.02 | | |
| Mining & Quarrying | 1.55 | | | |
| Real Estate Activities | 0.26 | | | |
| Transportation & Storage | 3.98 | | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 1.10 | | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.03 | | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 5.75 | | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.00 | | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 1.59 | | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises | |

| | | | |
|--|---|-------|---|
| | (OECD) Guidelines for Multinational Enterprises | | |
| | 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 45.57 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 5.62 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 27.30 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|----------------------|------------------------|----------|----------------|
| RBACN 6.75 3/15/2028 | Industrials | 2.07% | United States |
| LITHIA MOTORS | Consumer Discretionary | 2.02% | United States |
| ALLISON TRANS | Consumer Discretionary | 1.84% | United States |
| CAMELOT FINANCE | Information Technology | 1.82% | Luxembourg |
| CCL 10.375 5/1/2028 | Consumer Discretionary | 1.78% | Bermuda |
| RIG 8.375 2/1/2028 | Energy | 1.67% | Cayman Islands |
| AMPBEV 6 6/15/2027 | Materials | 1.67% | United States |
| PENSKE AUTO GRP | Consumer Discretionary | 1.55% | United States |
| TELECOM ITALIA | Communication Services | 1.53% | Italy |
| SBAC 3.875 2/15/2027 | Real Estate | 1.52% | United States |
| SENSATA TECH BV | Industrials | 1.50% | United States |
| ZFFNGR 6.875 28 | Consumer Discretionary | 1.49% | United States |
| VIRGIN MEDIA SEC | Communication Services | 1.42% | United Kingdom |
| HOWARD MIDSTREAM | Industrials | 1.41% | United States |
| CLEARWAY ENERGY | Utilities | 1.39% | United States |



What was the proportion of sustainability-related investments?

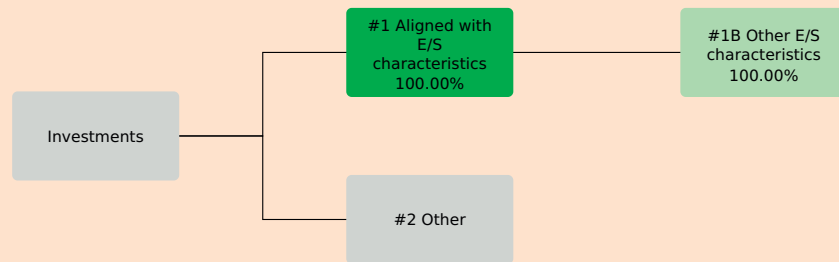
Asset allocation describes the share of investments in specific assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

100.00% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in other funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period.

| Sector (GICS) | Weight % |
|---------------------------|---------------|
| Financials | 5.84 |
| Communication Services | 15.10 |
| Consumer Discretionary | 23.95 |
| Information Technology | 5.79 |
| Industrials | 16.94 |
| Consumer Staples | 2.25 |
| Energy | 9.92 |
| Real Estate | 5.50 |
| Health Care | 3.45 |
| Materials | 9.68 |
| Utilities | 1.70 |
| Unclassified | 0.06 |
| Cash & Others/Derivatives | -0.18 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.21 |
| 10101020 | Oil & Gas Equipment & Services | 1.53 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 3.55 |
| 10102030 | Oil & Gas Refining & Marketing | 0.53 |
| 10102040 | Oil & Gas Storage & Transportation | 4.10 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 9.92 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?**

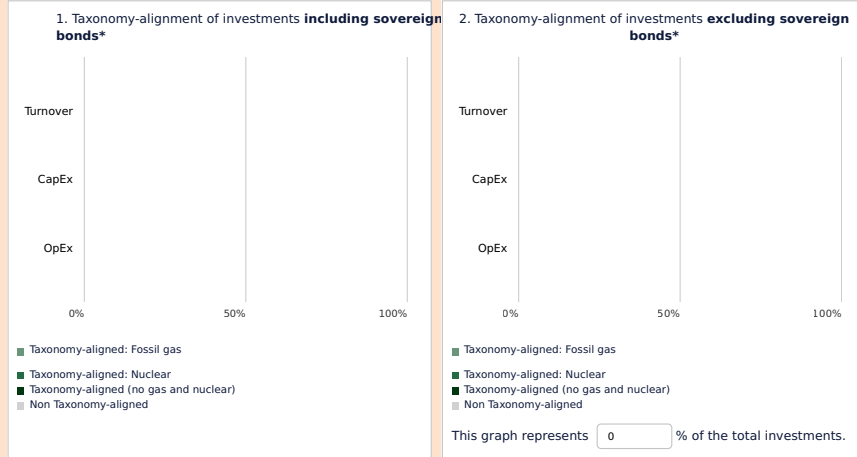
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

0.00% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Global Investment Grade Corporate Bond Fund Legal entity identifier: 54930001G4R8ZUCFAT61

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

| | |
|--|---|
| <p><input checked="" type="radio"/> <input type="radio"/> Yes</p> <p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: _____%</p> | <p><input type="radio"/> <input checked="" type="radio"/> No</p> <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>59.74</u> % of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p> |
|--|---|



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Global Investment Grade Corporate Bond Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

● **How did the sustainability indicators perform?**

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

From 18 January 2024:

The Fund intended to make sustainable investments by contributing to environmental objectives (such as climate change, water management, pollution prevention) and to social objectives (such as good health, well-being and gender equality).

The Fund sought to achieve those objectives by investing in (i) issuers which contributed positively to selected UN Sustainable Development Goals (SDGs) (generating at least 25% of the issuer's revenue) that relate to the above objectives, or (ii) green, sustainability-linked and social bonds. The Fund could also use a best-in-class approach and select companies that score higher (scores of 1 or 2 on either environmental or social factors can be considered as long as the issuer does not lag on the other pillar), when compared to their peers, on environmental or social factors utilizing the Investment Manager's proprietary scoring methodology. It should be noted that the full weight in the portfolio will count as sustainable investments when meeting the above criteria.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

From 18 January 2024:

The Fund primarily used the mandatory principal adverse impacts (PAI) indicators defined in Table 1 of Annex I of the regulatory technical standards for Regulation 2019/2088, combined with qualitative research and/or engagement, to assess whether the sustainable investments of the Fund cause significant harm (DNSH) to a relevant environmental or social investment objective. Where a company was determined to cause such significant harm, it could still be held within the Fund but did not count toward the "sustainable investments" within the Fund. For the avoidance of doubt, the assessment was done prior to investment and on the full holding.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please see above on how the indicators for adverse impacts on sustainability factors were taken into account.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

From 18 January 2024:

The portion of sustainable investments excluded companies, sectors or countries from the investment universe when such companies violate international norms and standards according to the definitions of the International Labour Organisation (ILO), the OECD or the United Nations. All issuers considered for investment were screened for compliance with, and excluded if they do not meet, UN Global Compact principles, based on third-party data and the Investment Manager's proprietary analysis and research.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|------------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 34,936.89 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 4,435.21 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 255,260.61 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 294,632.71 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 410.69 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,291.67 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.86 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 60.70 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 30.31 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.00 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 1.79 | |
| | Manufacturing | 0.72 | |
| | Mining & Quarrying | 0.86 | |
| | Real Estate Activities | 0.50 | |
| Transportation & Storage | 2.98 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.63 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.02 | | |
| Biodiversity | 7. Activites negatively | 8.80 | Share of investments in the fund of |

| | | | |
|------------------------------------|---|-------|--|
| | affecting biodiversity-sensitive areas | | investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.00 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.38 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 36.47 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 22.39 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 38.10 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|----------------------|------------------------|----------|----------------|
| DRESDNER FNDG TR | Financials | 0.56% | United States |
| SEB FLT 12/31/2049 | Financials | 0.50% | Sweden |
| NGG FINANCE | Utilities | 0.48% | United Kingdom |
| COVENTRY BDG SOC | Financials | 0.43% | United Kingdom |
| ABBAY NATL PLC | Financials | 0.41% | United Kingdom |
| SOFTBANK GRP COR | Communication Services | 0.38% | Japan |
| NWIDE FLT 59 | Financials | 0.38% | United Kingdom |
| DNBNO FLT 2/28/2033 | Financials | 0.37% | Norway |
| HSBC CAP FUNDING | Financials | 0.37% | Jersey |
| HOLCIM FINANCE L | Materials | 0.37% | Luxembourg |
| RABOBANK | Financials | 0.35% | Netherlands |
| BNP PARIBAS | Financials | 0.35% | France |
| SWEDA FLT 12/31/2059 | Financials | 0.34% | Sweden |
| NWIDE FLT 12/31/2059 | Financials | 0.34% | United Kingdom |
| CRED AGRICOLE SA | Financials | 0.34% | France |



Asset allocation describes the share of investments in specific assets.

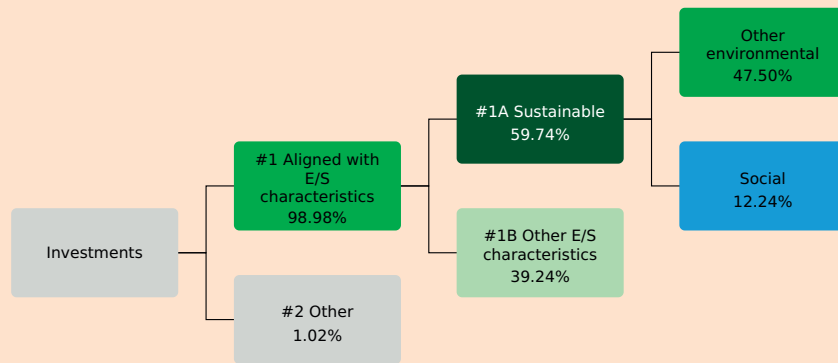
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

98.98% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

1.02% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investment in other funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|---------------------------|---------------|
| Financials | 50.99 |
| Communication Services | 8.11 |
| Consumer Discretionary | 6.55 |
| Information Technology | 1.06 |
| Industrials | 3.60 |
| Consumer Staples | 2.09 |
| Energy | 7.54 |
| Real Estate | 1.82 |
| Health Care | 6.83 |
| Materials | 1.38 |
| Utilities | 5.33 |
| Sovereign | 3.65 |
| Unclassified | 0.03 |
| Cash & Others/Derivatives | 1.02 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.26 |
| 10102010 | Integrated Oil & Gas | 4.52 |
| 10102020 | Oil & Gas Exploration & Production | 0.25 |
| 10102030 | Oil & Gas Refining & Marketing | 0.30 |
| 10102040 | Oil & Gas Storage & Transportation | 2.21 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 7.54 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?**

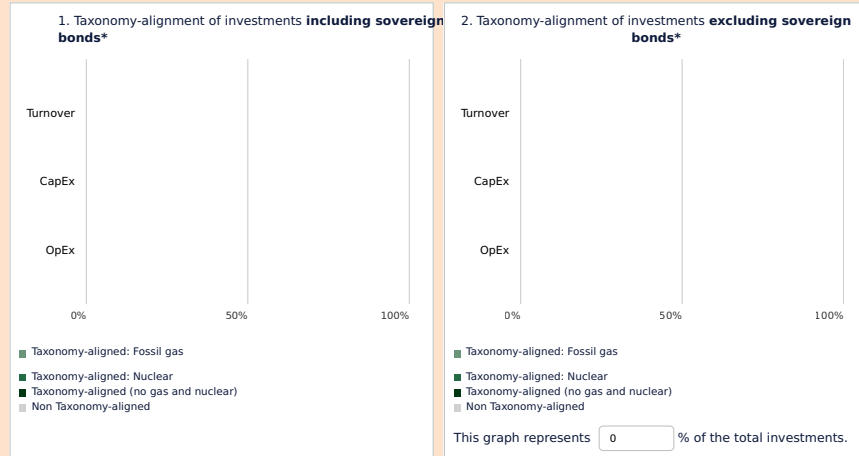
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

47.50% of the Fund was invested in sustainable investments with an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

12.24% of the Fund was invested in socially sustainable investments.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

1.02% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section “How did the sustainability indicators perform” above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Global Total Return (EUR) Bond Fund

Legal entity identifier: ZMS4P807673WXDEHOJ12

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

| ● ● <input type="checkbox"/> Yes | ● ● <input checked="" type="checkbox"/> No |
|---|---|
| <input type="checkbox"/> It made sustainable investments with an environmental objective: _____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy | <input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>32.08</u> % of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective |
| <input type="checkbox"/> It made sustainable investments with a social objective: _____% | <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments |



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Global Total Return (EUR) Bond Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

● **How did the sustainability indicators perform?**

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|--|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: >=5% of revenue, Thermal Coal Power Generation: >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if >= 5% of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production >=5% revenue, Tobacco-related products and services >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

From 18 January 2024:

The Fund intended to make sustainable investments by contributing to environmental objectives (such as climate change, water management, pollution prevention) and to social objectives (such as good health, well-being and gender equality).

The Fund sought to achieve those objectives by investing in (i) issuers which contributed positively to selected UN Sustainable Development Goals (SDGs) (generating at least 25% of the issuer's revenue) that relate to the above objectives, or (ii) green, sustainability-linked and social bonds. The Fund could also use a best-in-class approach and select companies that score higher (scores of 1 or 2 on either environmental or social factors can be considered as long as the issuer does not lag on the other pillar), when compared to their peers, on environmental or social factors utilizing the Investment Manager's proprietary scoring methodology. It should be noted that the full weight in the portfolio will count as sustainable investments when meeting the above criteria.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

From 18 January 2024:

The Fund primarily used the mandatory principal adverse impacts (PAI) indicators defined in Table 1 of Annex I of the regulatory technical standards for Regulation 2019/2088, combined with qualitative research and/or engagement, to assess whether the sustainable investments of the Fund cause significant harm (DNSH) to a relevant environmental or social investment objective. Where a company was determined to cause such significant harm, it could still be held within the Fund but did not count toward the "sustainable investments" within the Fund. For the avoidance of doubt, the assessment was done prior to investment and on the full holding.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please see above on how the indicators for adverse impacts on sustainability factors were taken into account.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

From 18 January 2024:

The portion of sustainable investments excluded companies, sectors or countries from the investment universe when such companies violate international norms and standards according to the definitions of the International Labour Organisation (ILO), the OECD or the United Nations. All issuers considered for investment were screened for compliance with, and excluded if they do not meet, UN Global Compact principles, based on third-party data and the Investment Manager's proprietary analysis and research.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|------------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 35,416.81 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 4,865.53 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 205,435.13 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 245,717.46 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 388.56 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,879.24 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 52.75 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 40.77 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.00 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 1.99 | |
| | Manufacturing | 0.34 | |
| | Mining & Quarrying | 0.74 | |
| | Real Estate Activities | 1.19 | |
| | Transportation & Storage | 0.00 | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.05 | | |
| Biodiversity | 7. Activites negatively | 2.88 | Share of investments in the fund of |

| | | | |
|------------------------------------|---|-------|--|
| | affecting biodiversity-sensitive areas | | investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.00 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.45 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 14.04 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 25.62 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 39.34 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|----------------------------------|-----------|----------|----------------|
| US TREASURY N/B 3.375 05/15/2033 | Sovereign | 10.30% | United States |
| DEUTSCHLAND REP | Sovereign | 7.31% | Germany |
| UK TSY GILT 4.25 06/07/2032 | Sovereign | 4.01% | United Kingdom |
| US TREASURY N/B 3.125 11/15/2028 | Sovereign | 3.50% | United States |
| TII 0.125 4/15/2025 | Sovereign | 3.28% | United States |
| US TREASURY N/B 4.875 11/30/2025 | Sovereign | 2.84% | United States |
| UK TSY GILT 0.5 10/22/2061 | Sovereign | 1.93% | United Kingdom |
| MEXICAN BONOS | Sovereign | 1.78% | Mexico |
| REP SOUTH AFRICA | Sovereign | 1.50% | South Africa |
| UKT 3.75 10/22/2053 | Sovereign | 1.25% | United Kingdom |
| TSY INFL IX N/B | Sovereign | 1.14% | United States |
| US TREASURY N/B 11/15/2030 | Sovereign | 1.05% | United States |
| IFC 6.3 11/25/2024 | Sovereign | 1.04% | United States |
| TSY INFL IX N/B | Sovereign | 0.92% | United States |
| ISPIM FLT 6/20/2054 | Sovereign | 0.90% | Italy |



Asset allocation describes the share of investments in specific assets.

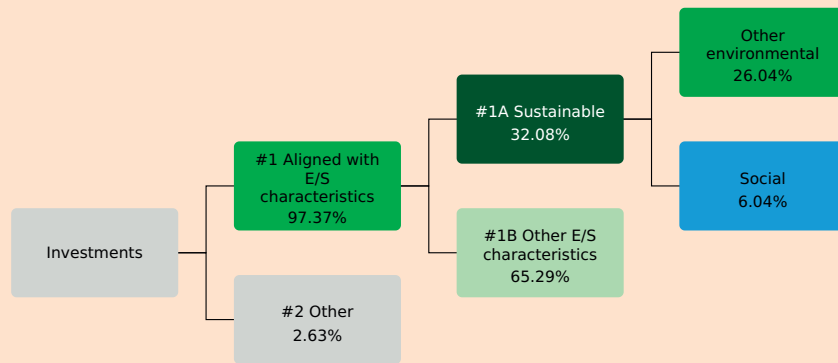
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

97.37% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

2.63% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investment in funds that are not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|--------------------------|---------------|
| Financials | 24.86 |
| Communication Services | 5.80 |
| Consumer Discretionary | 3.32 |
| Information Technology | 1.11 |
| Industrials | 0.38 |
| Consumer Staples | 4.53 |
| Energy | 1.38 |
| Real Estate | 1.36 |
| Health Care | 1.48 |
| Materials | 0.27 |
| Utilities | 3.40 |
| Sovereign | 49.48 |
| Cash & Other/Derivatives | 2.63 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.80 |
| 10102020 | Oil & Gas Exploration & Production | 0.28 |
| 10102030 | Oil & Gas Refining & Marketing | 0.30 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 1.38 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?**

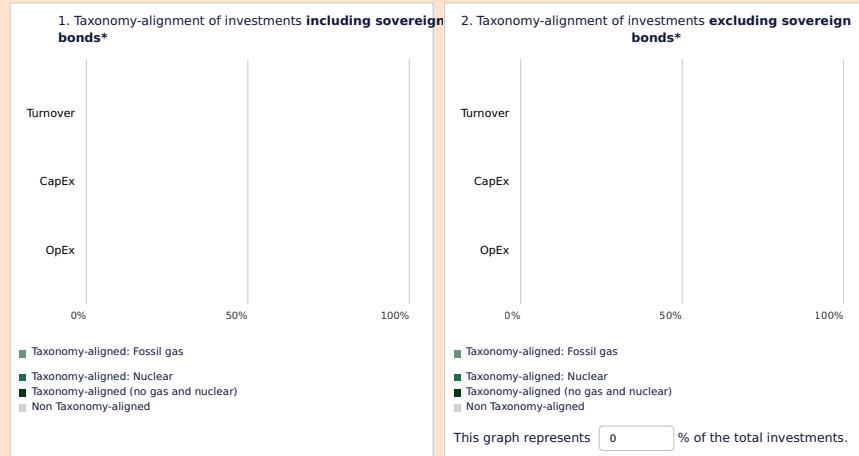
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

26.04% of the Fund was invested in sustainable investments with an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

6.04% of the Fund was invested in socially sustainable investments.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

2.63% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section “How did the sustainability indicators perform” above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco India Bond Fund

Legal entity identifier: 5493000GXHC1JXU1N37

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes **No**

| | |
|---|--|
| <p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____ %</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: _____ %</p> | <p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _____ % of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p> |
|---|--|



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco India Bond Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

● **How did the sustainability indicators perform?**

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ of revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric | |
|----------------------------------|---|---|--|------|
| Greenhouse gas emissions | 1.GHG Emissions | 482.99 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 118.89 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 2,469.31 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 3,071.19 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) | |
| | 2. Carbon footprint | 144.77 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) | |
| | 3. GHG Intensity of investee companies | 706.06 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) | |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue | |
| | 5. Share of non-renewable energy consumption | 87.76 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) | |
| | 5. Share of non-renewable energy production | 1.62 | | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector | |
| | Agriculture, Forestry & Fishing | 0.00 | | |
| | Construction | 0.00 | | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.04 | | |
| | Manufacturing | 0.00 | | |
| | Mining & Quarrying | 1.75 | | |
| | Real Estate Activities | 0.00 | | |
| | Transportation & Storage | 0.00 | | |
| | Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| | Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.00 | | |
| | Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | | 0.82 |

| | | | |
|------------------------------------|--|-------|--|
| Water | 8. Emissions to water | 0.00 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.04 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 9.41 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 17.27 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 23.42 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|------------------------------------|-----------|----------|---------|
| INDIA GOVT BOND 6.79 12/26/2029 | Sovereign | 9.04% | India |
| INDIA GOVT BOND 7.17 04/17/2030 | Sovereign | 8.32% | India |
| INDIA GOVT BOND 7.26 02/06/2033 | Sovereign | 5.88% | India |
| INDIA GOVT BOND 7.1 04/18/2029 | Sovereign | 5.63% | India |
| IGB 7.18 8/14/2033 | Sovereign | 5.36% | India |
| IGB 7.06 4/10/2028 | Sovereign | 4.19% | India |
| INDIA GOVT BOND 7.41 12/19/2036 | Sovereign | 4.18% | India |
| IGB 7.32 11/13/2030 | Sovereign | 3.66% | India |
| IGB 7.37 10/23/2028 | Sovereign | 3.58% | India |
| INDIA GOVT BOND 7.18 07/24/2037 | Sovereign | 3.16% | India |



Asset allocation
describes the share of
investments in specific
assets.

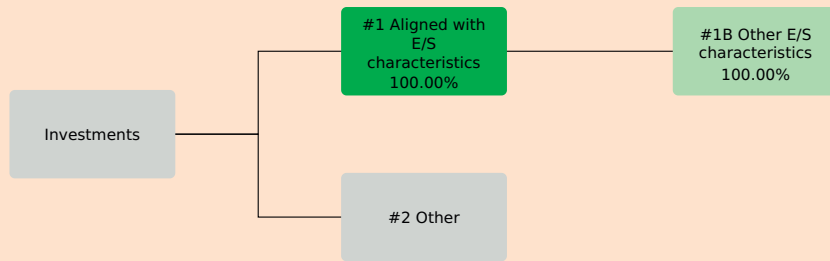
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● What was the asset allocation?

100% of the Fund was invested in investments that aligned with the environmental and social characteristics of the Fund.

0% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; or was held as cash for ancillary liquidity purposes.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 14.15 |
| Communication Services | 0.35 |
| Consumer Discretionary | 0.00 |
| Information Technology | 0.00 |
| Industrials | 0.00 |
| Consumer Staples | 0.00 |
| Energy | 1.13 |
| Real Estate | 0.00 |
| Health Care | 0.00 |
| Materials | 0.00 |
| Utilities | 3.30 |
| Sovereign | 81.06 |
| Unclassified | 0.01 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 1.13 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 1.13 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

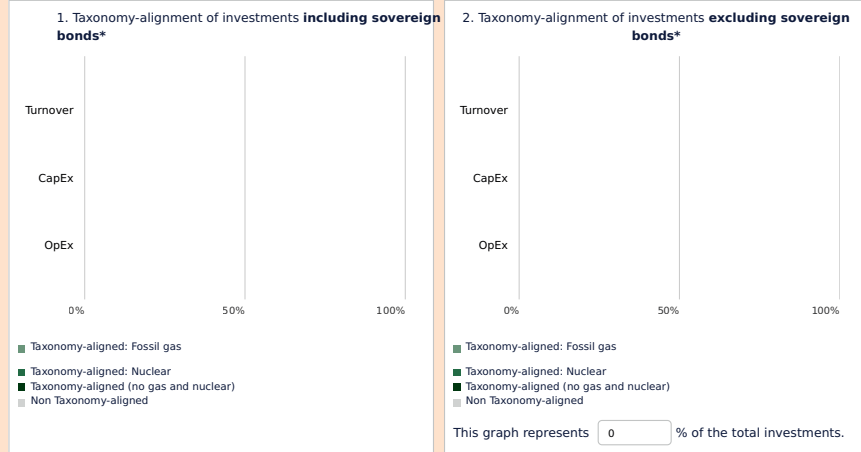
Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

- Yes
- In fossil gas In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that do not take into account the criteria for environmentally sustainable economic activities under the EU Taxonomy.

● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

Not applicable.



● **What was the share of socially sustainable investments?**

Not applicable.



● **What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?**

0.00% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section “How did the sustainability indicators perform” above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Product name: Invesco Net Zero Global Investment Grade Corporate Bond Legal entity identifier: 549300BPIT4H69PZW547
Fund

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852 establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainable investment objective

Did this financial product have a sustainable investment objective?

Yes **No**

| | |
|---|--|
| <p><input checked="" type="checkbox"/> It made sustainable investments with an environmental objective: <u>97.97</u> %</p> <p><input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy</p> <p><input checked="" type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</p> <p><input type="checkbox"/> It made sustainable investments with a social objective: _____ %</p> | <p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _____ % of sustainable investments</p> <p><input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy</p> <p><input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</p> <p><input type="checkbox"/> with a social objective</p> <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p> |
|---|--|



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent was the sustainable investment objective of this financial product met?

The Invesco Net Zero Global Investment Grade Corporate Bond Fund (the "Fund") aimed to contribute to the goal of achieving global net zero greenhouse gas emissions by 2050 or sooner. The Fund seeks to achieve its sustainable objective by investing primarily in investment grade corporate debt securities from global companies which, in the view of the Investment Manager, were in line with the requirements of a Net Zero investment strategy and meet the Fund's environmental, social and governance (ESG) criteria (as further defined below). The Fund invested in sustainable investments which contribute to the environmental objective of climate change mitigation within the meaning of EU Taxonomy.

● How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the sustainable investment objectives.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability Indicator | Indicator Performance |
|---|--|
| UN Global Compact Compliance principles, excluded if assessed as being Not Compliant with any principle | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Thermal Coal Extraction, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Thermal Coal Power Generation, excluded if $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenues from: 1) Arctic oil & gas exploration extraction, 2) Oil sands extraction, 3) Shale energy extraction, excluded if $> 5\%$ of revenue on each component | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenue from illegal & controversial weapons (anti-personnel mines, cluster munition, depleted uranium, biological / chemical weapons etc.), excluded if $> 0\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Military Contracting Weapons, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Military Contracting Weapons related products and services excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Small Arms Civilian customers (Assault Weapons) , excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Small Arms Military / Law Enforcement, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Small Arms Key Components, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Small Arms Retail / Distribution, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the Non-Proliferation Treaty (NPT), excluded if $\geq 0\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco products production, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco Products Related Products / Services excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Gambling operations, excluded if excluded if $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Gambling specialised equipment, excluded if excluded if $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Gambling supporting products and services, excluded if excluded if $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Adult Entertainment Production, excluded if excluded if $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Adult Entertainment Distribution, excluded if excluded if $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Involvement in the recreational cannabis industry, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

| | |
|--|-----------------|
| % of the shares of the portfolio not aligned to the Net Zero framework as of 28 February 2023 | 0.00% |
| % of the shares of the portfolio committed to aligning to the Net Zero framework as of 28 February 2023 | 37.62% |
| % of the shares of the portfolio aligning to a Net Zero Pathway as of 28 February 2023 | 37.47% |
| % of the shares of the portfolio aligned to a Net Zero Pathway as of 28 February 2023 | 22.21% |
| % of the shares of the portfolio achieving Net Zero as of 28 February 2023 | 0% |
| Weighted revenues to climate solutions in the Fund as of 28 February 2023 | 3.93% |
| Temperature alignment of the portfolio vs the global corporate bond market as of 28 February 2023 | 3.20 vs. 3.27 |
| Portfolio emissions intensity (scope 1 and 2) vs the global corporate bond market as of 28 February 2023 | 81.38 vs 194.98 |

● **...and compared to previous periods?**

With regards to the exclusions disclosed in the table above, there were no active breaches noted during the previous reference period (from March 2022 to February 2023). For the other sustainability indicators used, please refer to the table below for a comparison with the previous period.

| Sustainability Indicator | Indicator Performance 28-Feb-23 | Indicator Performance 29-Feb-24 |
|---|---------------------------------|---------------------------------|
| % of the shares of the portfolio not aligned to the Net Zero framework | 0.00% | 0.00% |
| % of the shares of the portfolio committed to aligning to the Net Zero framework | 44.41% | 37.62% |
| % of the shares of the portfolio aligning to a Net Zero Pathway | 33.76% | 37.47% |
| % of the shares of the portfolio aligned to a Net Zero Pathway | 21.83% | 22.21% |
| % of the shares of the portfolio achieving Net Zero | 0.00% | 0.00% |
| Weighted revenues to climate solutions in the Fund | 2.87% | 3.93% |
| Temperature alignment of the portfolio vs the global corporate bond market | 2.91 vs. 3.16 | 3.20 vs. 3.27 |
| Portfolio emissions intensity (scope 1 and 2) vs the global corporate bond market | 77.7 vs 200.4 | 81.38 vs. 194.98 |

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments not cause significant harm to any sustainable investment objective?**

The Fund primarily used the mandatory principal adverse impacts (PAI) indicators defined in Table 1 of Annex I of the regulatory technical standards for Regulation 2019/2088, combined with qualitative research and/or engagement, to assess whether the sustainable investments of the Fund cause significant harm (DNSH) to a relevant environmental or social investment objective. Where a company was determined to cause such significant harm, such company was excluded from investment in the Fund. For the avoidance of doubt, the assessment was done prior to investment and on the full holding.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please see above on how the indicators for adverse impacts on sustainability factors were taken into account.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The Fund excluded companies, sectors or countries from the investment universe when such companies violate international norms and standards according to the definitions of the International Labour Organisation (ILO), the OECD or the United Nations. All issuers considered for investment were screened for compliance with, and excluded if they did not meet, UN Global Compact principles, based

on third-party data and the Investment Manager's proprietary analysis and research.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI scores for the fund, the data is representative of the reference period:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|----------|--|
| Greenhouse gas emissions | 1.GHG Emissions | 522.61 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 63.24 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 3,699.79 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 4,285.64 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 387.19 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 890.42 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 61.33 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 25.25 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.00 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 2.23 | |
| | Manufacturing | 0.50 | |
| | Mining & Quarrying | 1.29 | |
| | Real Estate Activities | 1.04 | |
| | Transportation & Storage | 1.43 | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.07 | | |
| Biodiversity | 7. Activites negatively affecting biodiversity-sensitive areas | 9.51 | |
| Water | 8. Emissions to water | 0.01 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee |

| | | | companies per million EUR invested (Tonnes) |
|------------------------------------|--|-------|--|
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.36 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 31.78 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 14.80 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 38.47 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|----------------------|------------------------|----------|----------------|
| BFCM 4.753 7/13/2027 | Financials | 1.46% | France |
| STANLN FLT 1/9/2029 | Financials | 1.37% | United Kingdom |
| UBS 5.959 1/12/2034 | Financials | 1.36% | Switzerland |
| HSBC FLT 8/11/2028 | Financials | 1.36% | United Kingdom |
| ANZLN 5.548 32 | Financials | 1.34% | New Zealand |
| SANTAN 5.294 27 | Financials | 1.33% | Spain |
| MACQUARIE BK LTD | Financials | 1.32% | Australia |
| BPCE | Financials | 1.31% | France |
| LLOYDS BK GR PLC | Financials | 1.31% | United Kingdom |
| NDASS 6.625 59 | Financials | 1.30% | Finland |
| SEB FLT 12/31/2059 | Financials | 1.30% | Sweden |
| SOCIETE GENERALE | Financials | 1.28% | France |
| COVENTRY BDG SOC | Financials | 1.24% | United Kingdom |
| BRITISH TELECOMM | Communication Services | 1.20% | United Kingdom |
| SHBASS FLT 49 | Financials | 1.19% | Sweden |



Asset allocation
describes the share of
investments in specific
assets.

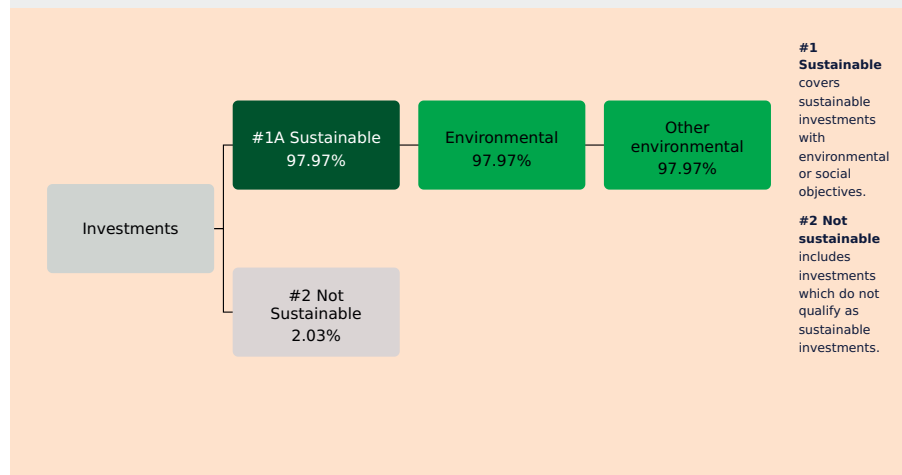
What was the proportion of sustainability-related investments?

The Fund invested in sustainable investments for at least 90% of its portfolio (#1 Sustainable) contributing to environmental objective by virtue of binding elements of the Fund's investment strategy.

● What was the asset allocation?

97.97% of the Fund was invested in sustainable investments.

1.05% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes, cash that was held for ancillary liquidity purposes, and investments in other funds that were not subject to the same restrictions.



● In which economic sectors were the investments made?

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 44.79 |
| Communication Services | 11.39 |
| Consumer Discretionary | 8.78 |
| Information Technology | 1.59 |
| Industrials | 3.24 |
| Consumer Staples | 4.63 |
| Energy | 4.96 |
| Real Estate | 0.95 |
| Health Care | 10.41 |
| Materials | 0.32 |
| Utilities | 7.00 |
| Sovereign | 0.82 |
| Others/Derivatives | 1.05 |
| Unclassified | 0.07 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 4.61 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.35 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 4.96 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy?**

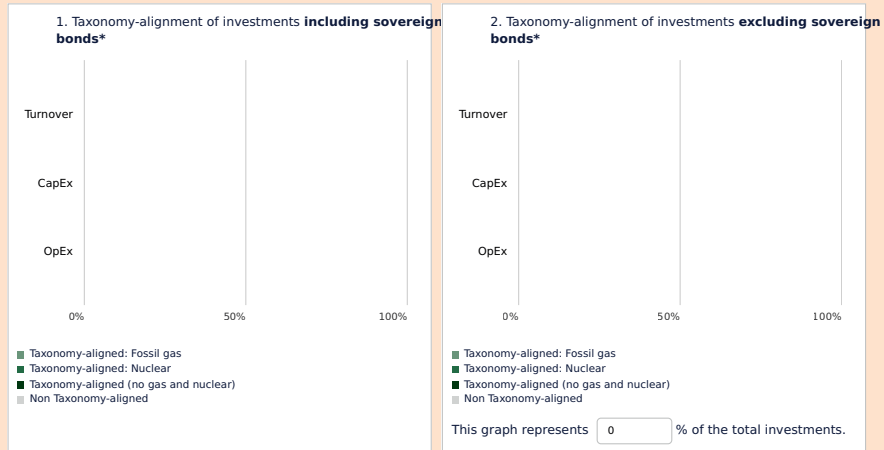
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?**

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy?

97.97%. The Investment Manager monitored closely the evolution of the dataset and their reliance and made sustainable investments aligned with EU Taxonomy as the case may have been. It is expected that the investee companies in the Fund would report a degree of alignment with the EU Taxonomy over time while those companies executed and progress report on their decarbonization plans.



What was the share of socially sustainable investments?

Not Applicable.



What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?

2.03% of the Fund's asset allocation were included under "Not Sustainable".

The investments included under "Not sustainable" were only ancillary liquid assets as well as investment in some money markets instruments, money market funds, and debt issued by governments or local authorities used to manage Fund duration and liquidity at the overall Fund level.

The Investment Manager applied the minimum environmental and social safeguards as follows:

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

-Where the Fund holds ancillary liquid assets at the depositary of the SICAV, we confirmed that such entity was not involved in any severe controversial activities.

- Where the Fund holds money market instruments, the counterparty to such instruments was not involved in any severe controversial activities.

- Where the Fund holds debt issued by governments or local authorities to manage the liquidity or duration of the Fund, the issuers were not subject to international sanctions (At Invesco we continuously monitor any applicable sanctions, including those imposed by the UN/US/EU and UK. These sanctions may preclude investments in the securities of various governments/regimes/entities and as such will be included in our compliance guidelines and workflows designed to ensure compliance with such sanctions. The wording of international sanctions is something that we pay particular attention to as there are occasions where sanctions can exist in limited form, for example allowing investments in the secondary market)

- Finally, where the Fund invests in money market funds, they complied with article 8 and minimum safeguards were therefore met.

The Fund could use derivatives for hedging which were not assessed against the sustainable investment objective of the Fund, however the counterparty to such derivatives were not involved in any severe controversies.



What actions have been taken to attain the sustainable investment objective during the reference period?

We implement a rigorous three-pronged approach to the assessment of our issuers and their disclosures of multiple criteria that informs their transition pathway and attainment of net zero. The first level is a quantitative review that incorporates multiple data metrics from multiple reliable data vendors and institutional organizations; the quantitative model produces an output. We build on that output through our second-level qualitative review that discerns the finite details of the company's disclosures such as targets, decarbonization strategy, and overall reporting. Our final level is engagement where we have continuous dialogues to best ascertain the company's momentum and attainment of net zero. Overall, we employ strong due diligence and rigorous review of the issuers we deemed eligible for our fund which helps us evaluate how we move issuers along the transition pathway from committed to aligning to the level of achieving net zero. We also make sure to stay in close communication with the issuers throughout our holding of them within the fund so our analysis is timely and informed.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition to the Fund's sustainability indicators outlined in the answer to the second question of the report, as part of the Fund's consideration of principal adverse impacts on sustainability factors, the ESG team supported the investment teams in monitoring the investments against PAI indicators. Research is conducted into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether a consideration plan should be developed. For flagging companies that are deemed to have not sufficiently addressed their impact relating to a particular PAI, a consideration plan will be developed. For the Fund, 4 companies flagging on PAI indicators were considered, and following a qualitative consideration overlay, no consideration plan was developed for any company.



Reference benchmarks are indexes to measure whether the financial product attains the sustainable objective.

How did this financial product perform compared to the reference sustainable benchmark?

Not applicable.

● How did the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Real Return (EUR) Bond Fund

Legal entity identifier: IYNJ5U042E8GYC3R6S50

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

| ● ● <input type="checkbox"/> Yes | ● ● <input checked="" type="checkbox"/> No |
|--|--|
| <input type="checkbox"/> It made sustainable investments with an environmental objective : _____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective : _____% | <input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments |



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Real Return (EUR) Bond Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

● **How did the sustainability indicators perform?**

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|----------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 623.50 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 71.75 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 3,303.83 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 3,999.08 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 498.21 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,866.07 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 56.40 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non- |
| | 5. Share of non-renewable energy production | 39.41 | renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.01 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 2.37 | |
| | Manufacturing | 2.17 | |
| | Mining & Quarrying | 3.28 | |
| | Real Estate Activities | 0.07 | |
| Transportation & Storage | 0.11 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.00 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 5.45 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.20 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 2.55 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance | 8.18 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for |

| | | | |
|--|--|-------|---|
| | with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | | Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 18.89 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 39.00 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|--------------------------------|-----------|----------|---------------|
| DEUTSCHLAND I/L 0.1 04/15/2026 | Sovereign | 12.97% | Germany |
| DEUTSCHLAND I/L 0.1 04/15/2033 | Sovereign | 9.17% | Germany |
| SPAIN I/L BOND | Sovereign | 6.43% | Spain |
| BTPS I/L 2.35 09/15/2035 | Sovereign | 6.40% | Italy |
| FRANCE O.A.T./L | Sovereign | 4.39% | France |
| TII 0.125 4/15/2027 | Sovereign | 4.35% | United States |
| FRANCE O.A.T./L | Sovereign | 3.99% | France |
| BTPS I/L 3.1 09/15/2026 | Sovereign | 3.85% | Italy |



What was the proportion of sustainability-related investments?

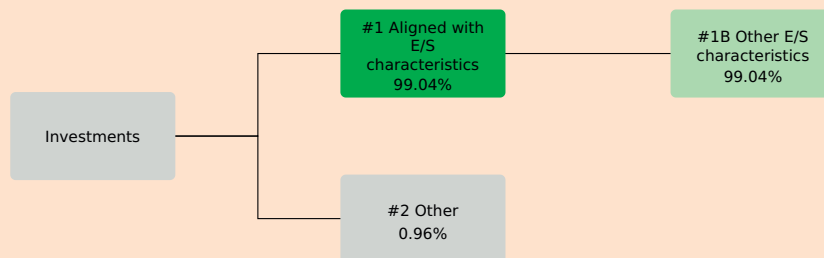
Asset allocation describes the share of investments in specific assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

99.04% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0.96% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in funds that were not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● In which economic sectors were the investments made?

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 20.94 |
| Communication Services | 2.47 |
| Consumer Discretionary | 1.85 |
| Information Technology | 0.00 |
| Industrials | 1.08 |
| Consumer Staples | 0.47 |
| Energy | 2.58 |
| Real Estate | 1.84 |
| Health Care | 0.74 |
| Materials | 1.70 |
| Utilities | 3.84 |
| Sovereign | 61.52 |
| Cash & | 0.96 |
| Others/Derivatives | |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 2.36 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.23 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 2.59 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.



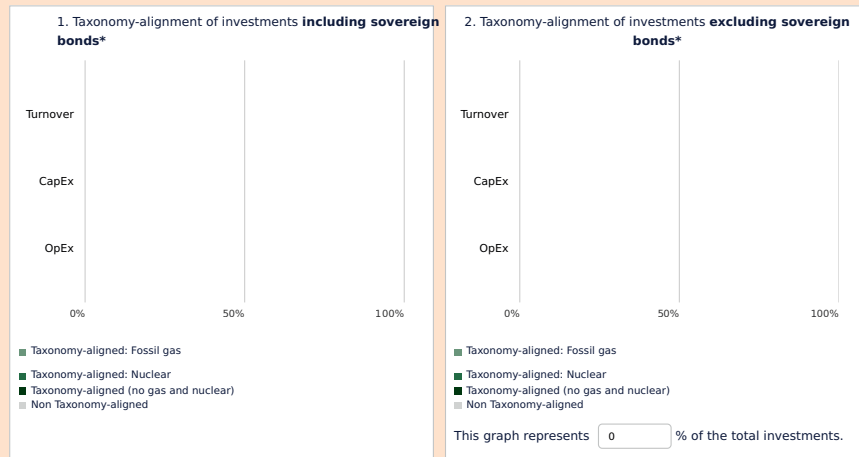
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

- Yes
- In fossil gas In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

What was the share of investments made in transitional and enabling activities?

Not applicable.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

0.96% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Sterling Bond Fund

Legal entity identifier: 5493005RJNIQGLSTGV36

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes No

| | |
|---|---|
| <p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: _____%</p> | <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>66.69</u> % of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p> |
|---|---|



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Sterling Bond Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

● **How did the sustainability indicators perform?**

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

From 18 January 2024:

The Fund intended to make sustainable investments by contributing to environmental objectives (such as climate change, water management, pollution prevention) and to social objectives (such as good health, well-being and gender equality).

The Fund sought to achieve those objectives by investing in (i) issuers which contributed positively to selected UN Sustainable Development Goals (SDGs) (generating at least 25% of the issuer's revenue) that relate to the above objectives, or (ii) green, sustainability-linked and social bonds. The Fund could also use a best-in-class approach and select companies that score higher (scores of 1 or 2 on either environmental or social factors can be considered as long as the issuer does not lag on the other pillar), when compared to their peers, on environmental or social factors utilizing the Investment Manager's proprietary scoring methodology. It should be noted that the full weight in the portfolio will count as sustainable investments when meeting the above criteria.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

From 18 January 2024:

The Fund primarily used the mandatory principal adverse impacts (PAI) indicators defined in Table 1 of Annex I of the regulatory technical standards for Regulation 2019/2088, combined with qualitative research and/or engagement, to assess whether the sustainable investments of the Fund cause significant harm (DNSH) to a relevant environmental or social investment objective. Where a company was determined to cause such significant harm, it could still be held within the Fund but did not count toward the "sustainable investments" within the Fund. For the avoidance of doubt, the assessment was done prior to investment and on the full holding.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please see above on how the indicators for adverse impacts on sustainability factors were taken into account.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

From 18 January 2024:

The portion of sustainable investments excluded companies, sectors or countries from the investment universe when such companies violate international norms and standards according to the definitions of the International Labour Organisation (ILO), the OECD or the United Nations. All issuers considered for investment were screened for compliance with, and excluded if they do not meet, UN Global Compact principles, based on third-party data and the Investment Manager's proprietary analysis and research.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|------------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 9,885.96 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 2,742.78 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 214,842.95 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 227,471.69 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 455.44 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,230.40 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 52.64 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 33.77 | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | 6. Energy consumption intensity per high impact climate sector | | |
| | Agriculture, Forestry & Fishing | | |
| | Construction | 0.01 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 1.42 | |
| | Manufacturing | 0.20 | |
| | Mining & Quarrying | 0.57 | |
| | Real Estate Activities | 0.30 | |
| Transportation & Storage | | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.64 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.09 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 9.27 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.00 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.05 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and | 26.15 | Share of investments in investee companies |

| | | |
|---|-------|--|
| compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | | without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| 12. Unadjusted gender pay gap | 23.28 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| 13. Board gender diversity | 40.31 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|----------------------|------------------------|----------|----------------|
| F 2.748 6/14/2024 | Consumer Discretionary | 2.42% | United States |
| UK TSY I/L GILT | Sovereign | 2.39% | United Kingdom |
| LLOYDS FLT 12/3/2035 | Financials | 2.20% | United Kingdom |
| JPMORGAN CHASE | Financials | 1.66% | United States |
| BG ENERGY CAP | Energy | 1.25% | United Kingdom |
| UK TSY GILT | Sovereign | 1.25% | United Kingdom |
| NWIDE 6.125 28 | Financials | 1.10% | United Kingdom |
| UKT 3.75 10/22/2053 | Sovereign | 1.09% | United Kingdom |
| VOD 5.125 12/2/2052 | Communication Services | 1.07% | United Kingdom |
| BPLN 5.773 5/25/2038 | Energy | 1.02% | United Kingdom |
| ENELIM 0 4/11/2029 | Utilities | 1.00% | Netherlands |
| SANTAN 1.375 24 | Financials | 0.98% | Spain |
| BNP FLT 8/18/2029 | Financials | 0.98% | France |
| VOLKSWAGEN FIN | Consumer Discretionary | 0.97% | Netherlands |
| NAT GRD ELCT WM | Utilities | 0.96% | United Kingdom |



What was the proportion of sustainability-related investments?

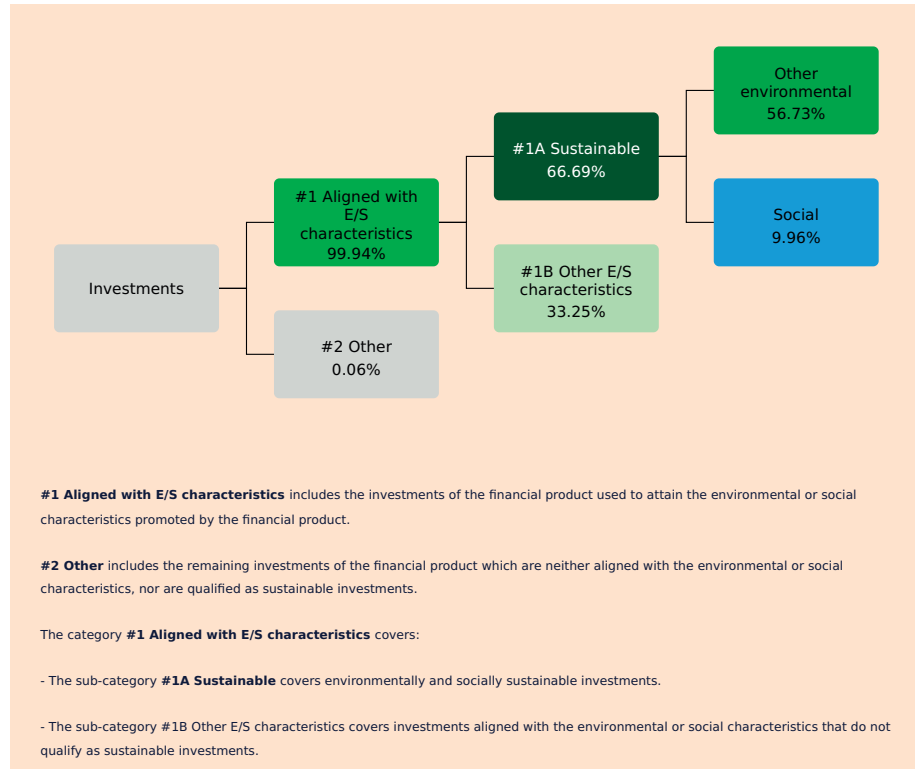
Asset allocation describes the share of investments in specific assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

99.94% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0.06% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in other funds not subject to the same restrictions.



● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|---------------------------|---------------|
| Financials | 44.29 |
| Communication Services | 7.31 |
| Consumer Discretionary | 9.61 |
| Information Technology | 0.93 |
| Industrials | 2.08 |
| Consumer Staples | 5.13 |
| Energy | 3.82 |
| Real Estate | 3.99 |
| Health Care | 0.32 |
| Materials | 0.18 |
| Utilities | 15.30 |
| Sovereign | 6.95 |
| Unclassified | 0.03 |
| Cash & Others/Derivatives | 0.06 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 3.82 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 3.82 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

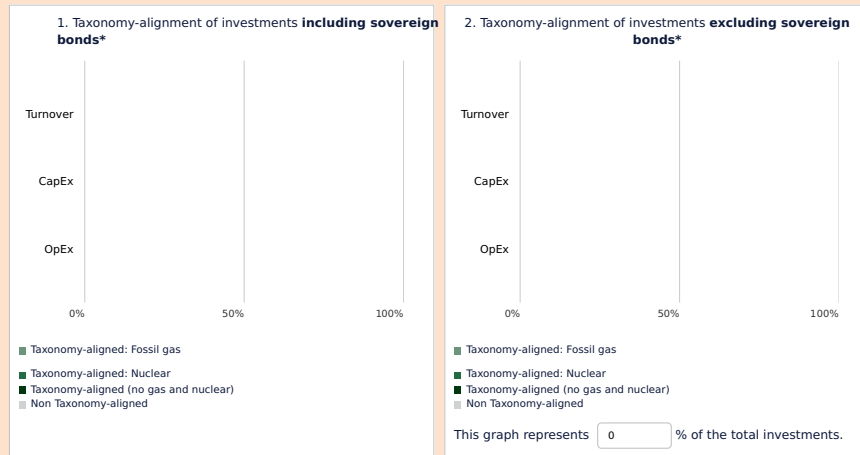
- Yes
- In fossil gas In nuclear energy
- No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

green investments made by investee companies, relevant for a transition to a green economy.

- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

56.73% of the Fund was invested in sustainable investments with an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

9.96% of the Fund was invested in socially sustainable investments.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

0.06% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Sustainable China Bond Fund

Legal entity identifier: 5493008KKBAFK6W73042

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

| Yes | No |
|---|---|
| <input type="checkbox"/> It made sustainable investments with an environmental objective: _____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy | <input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>42.44</u> % of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective |
| <input type="checkbox"/> It made sustainable investments with a social objective: _____% | <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments |



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Sustainable China Bond Fund ("the Fund") has various environmental and social characteristics. The Fund excluded certain sectors being considered controversial such as (but not limited to) activities involved in fossil fuel, gambling, adult entertainment, tobacco. The Fund also excluded issuers in violation of the UN Global Compact, based on third-party data and the Investment Manager's analysis and research. The Investment Manager aimed to select issuers which in its view are better positioned than their global sector peers in terms of addressing environmental, social and governance issues. The environmental and social characteristics included consideration of ESG factors such as environmental commitment, human capital management, privacy and data security, business ethics and board engagement. The Fund intended to allocate a higher portion of the portfolio into sustainability labelled bonds, such as green bonds, social bonds, sustainability linked bonds, etc., than the Fund's benchmark (J.P. Morgan Asia Credit China and HK Index).

Finally, the Fund also considered carbon emission with a view to ensuring that the Fund maintained a lower carbon intensity than the Fund's benchmark (as per above).

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability Indicator | Indicator Performance |
|---|--|
| UN Global Compact principles excluded if assessed as being Not Compliant with any principle | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Thermal Coal Extraction, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Thermal Coal Power Generation, excluded if $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenues from: 1) Arctic oil & gas exploration extraction, 2) Oil sands extraction, 3) Shale energy extraction, excluded if $\geq 5\%$ of revenue on each component | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenue from illegal & controversial weapons (anti-personnel mines, cluster munition, depleted uranium, biological / chemical weapons etc.), excluded if $> 0\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Military Contracting Weapons, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Military Contracting Weapons related products and services excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Small Arms Civilian customers (Assault Weapons) , excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Small Arms Military / Law Enforcement, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Small Arms Key Components, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Small Arms Retail / Distribution, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the Non-Proliferation Treaty (NPT), excluded if $\geq 0\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco products production, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco Products Related Products / Services excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Involvement in the recreational cannabis industry, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Gambling operations, excluded if excluded if $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Gambling specialised equipment, excluded if excluded if $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Gambling supporting products and services, excluded if excluded if $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Adult Entertainment Production, excluded if excluded if $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Adult Entertainment Distribution, excluded if excluded if $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| % of issuers in each proprietary ESG score | A - 0%; B - 33.8%; C - 56.0%; D - 3.4%; E - 0% |
| % of issuers with an improving ESG trend | 14.70% |

● **...and compared to previous periods?**

The sustainability indicators of the Fund have been improving with ESG score and trend aligning towards the higher quality end compared to previous period. Please refer to the table below for a comparison with the previous period.

| Sustainability Indicator | Indicator Performance 28-Feb-23 | Indicator Performance 29-Feb-24 |
|--|--|--|
| % of issuers in each proprietary ESG score | A - 0%; B - 33.8%; C - 56.0%; D - 3.4%; E - 0% | A - 0%; B - 31.4%; C - 55.5%; D - 2.7%; E - 0% |
| % of issuers with an improving ESG trend | 14.70% | 15.90% |

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund intended to make sustainable investments by contributing to environmental objectives (such as climate change, water management, pollution prevention) and to social objectives (such as good health, well-being and gender equality).

The Fund sought to achieve those objectives by investing in (i) issuers which contribute positively to selected UN Sustainable Development Goals (SDGs) (generating at least 25% of the issuer's revenue) that relate to the above objectives, or (ii) companies which generate a material part of their revenue, or (iii) green, sustainability and social bonds. The Fund also used a best-in-class approach and selected companies that score higher (scores of 1 or 2 on either environmental or social factors were considered as long as the issuer did not lag on the other pillar), when compared to their peers, on environmental or social factors utilizing the Investment Manager's proprietary scoring methodology. It should be noted that the full weight in the portfolio counted as sustainable investments when meeting the above criteria.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund primarily used the mandatory principal adverse impacts (PAI) indicators defined in Table 1 of Annex I of the regulatory technical standards for Regulation 2019/2088, combined with qualitative research and/or engagement, to assess whether the sustainable investments of the Fund cause significant harm (DNSH) to a relevant environmental or social investment objective. Where a company was determined to cause such significant harm, it could still be held within the Fund but did not count toward the "sustainable investments" within the Fund. For the avoidance of doubt, the assessment was done prior to investment and on the full holding.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please see above on how the indicators for adverse impacts on sustainability factors were taken into account.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The portion of sustainable investments excluded companies, sectors or countries from the investment universe when such companies violate international norms and standards according to the definitions of the International Labour Organisation (ILO), the OECD or the United Nations. All issuers considered for investment were screened for compliance with, and excluded if they did not meet, UN Global Compact principles.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex 1 of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|------------------------------------|--|----------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 517.71 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 214.16 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 7,263.38 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 7,995.24 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 502.69 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,277.73 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.48 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 85.22 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 0.36 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.27 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.36 | |
| | Manufacturing | 5.67 | |
| | Mining & Quarrying | 0.00 | |
| | Real Estate Activities | 0.10 | |
| | Transportation & Storage | 0.59 | |
| | Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | |
| | Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.01 | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 0.20 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.01 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.48 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |

| | | |
|---|-------|---|
| 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 69.04 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| 12. Unadjusted gender pay gap | 23.63 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| 13. Board gender diversity | 16.82 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|----------------------|------------------------|----------|------------------------|
| ZHONGSHENG | Consumer Discretionary | 2.21% | China |
| BABA 2.7 2/9/2041 | Consumer Discretionary | 2.02% | China |
| CRCC CHENGAN | Industrials | 2.02% | Hong Kong |
| PANVA 4 4/26/2027 | Energy | 1.90% | Hong Kong |
| LINK CB LTD | Real Estate | 1.86% | Hong Kong |
| LENOVO 6.536 32 | Information Technology | 1.82% | China |
| BOCOM LEASING | Financials | 1.67% | Hong Kong |
| CDBL FUNDING 1 | Financials | 1.61% | Ireland |
| CHMEDA 1.875 25 | Consumer Staples | 1.54% | China |
| CMINLE 1.75 26 | Financials | 1.46% | China |
| AIRPORT AUTH HK | Industrials | 1.46% | Hong Kong |
| ICBCIL 0.000001 24 | Financials | 1.37% | China |
| MTRC 1.625 8/19/2030 | Industrials | 1.34% | Hong Kong |
| CHINALCO CAPITAL | Materials | 1.31% | British Virgin Islands |
| AIB 4 5/17/2028 | Financials | 1.30% | China |



What was the proportion of sustainability-related investments?

Asset allocation describes the share of

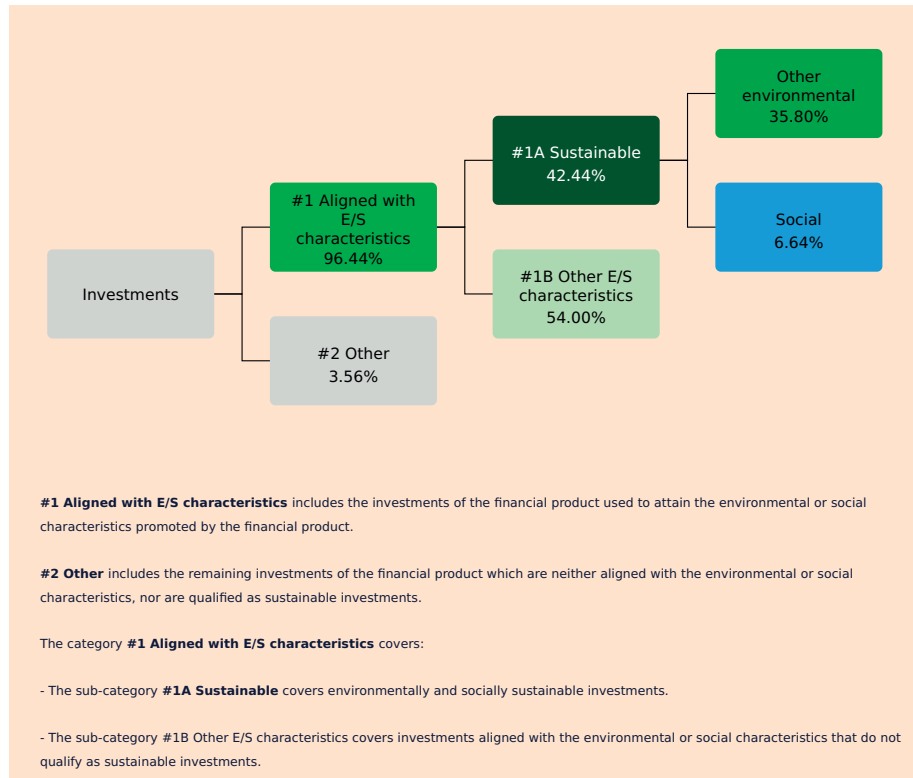
The Fund made investments aligned with the E/S characteristics for a minimum of 90% of its portfolio (#1 Aligned with E/S characteristics) by virtue of binding elements of the Fund's investment strategy. A maximum of 10% was invested in money market instruments or ancillary liquid assets for liquidity

● **What was the asset allocation?**

96.44% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

3.56% of the Fund was invested in financial derivative instruments for investment and/or hedging and/or efficient portfolio management purposes, cash that was held for ancillary liquidity purposes, and investments in other funds that were not subject to the same restrictions.

42.44% of the Fund was invested in sustainable investments.



● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period.

| Sector (GICS) | Weight % |
|--------------------------|---------------|
| Financials | 31.88 |
| Communication Services | 1.65 |
| Consumer Discretionary | 9.74 |
| Information Technology | 2.91 |
| Industrials | 11.83 |
| Consumer Staples | 4.71 |
| Energy | 4.14 |
| Real Estate | 10.76 |
| Health Care | 0.00 |
| Materials | 5.84 |
| Utilities | 3.96 |
| Sovereign | 8.58 |
| Unclassified | 0.44 |
| Cash & Other/Derivatives | 3.56 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.41 |
| 10102020 | Oil & Gas Exploration & Production | 0.48 |
| 10102030 | Oil & Gas Refining & Marketing | 1.02 |
| 10102040 | Oil & Gas Storage & Transportation | 2.23 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 4.14 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?**

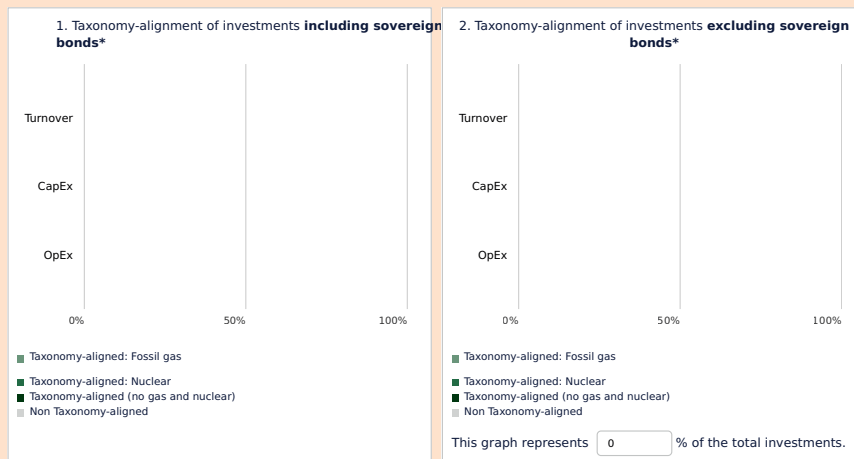
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



***For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.**

● **What was the share of investments made in transitional and enabling activities?**

Not applicable

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

35.80%. The Investment Manager monitors closely the evolution of the dataset and their reliance and may increase the portion of sustainable investments aligned with EU Taxonomy as the case may be, which will decrease the exposure to sustainable investments not aligned with EU Taxonomy in the Fund.



What was the share of socially sustainable investments?

6.64% of the Fund was invested in socially sustainable investments.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As described above, the Fund could hold up to 30% maximum ancillary liquid assets or money market instruments for cash management/liquidity purposes which was not assessed for compliance with the Fund's ESG criteria.

Under normal market conditions, it was expected that the Fund would hold less than 10% in money market instruments and ancillary liquid assets for liquidity purposes.

² Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Due to the neutral nature of the assets, no minimum safeguards were put in place.

The Fund could use derivatives for hedging, efficient portfolio management (EPM) and investment position-taking. Derivatives on indices and counterparties used by the Fund were exempt from the ESG criteria set out above.

This included instruments and counterparties used in the management of the portfolio's duration or yield curve positions, the hedging of non-base currency exposures and the Fund's overall credit risk, as well as active investment exposures taken through derivatives. This is not an exhaustive list but the intention was to ensure that efficient management of the portfolio's risks as well as desired investment exposures delivered efficiently for investors using exchange traded and OTC instruments. The Investment Manager will continue to monitor market developments on sustainability-aligned derivative instruments and will evaluate new instruments as they arise.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the best-in-class approach and the exclusion framework, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition to the Fund's sustainability indicators outlined in the answer to the second question of the report, as part of the Fund's consideration of principal adverse impacts on sustainability factors, the ESG team supported the investment teams in monitoring the investments against PAI indicators. Research is conducted into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether a consideration plan should be developed. For flagging companies that are deemed to have not sufficiently addressed their impact relating to a particular PAI, a consideration plan will be developed. For the Fund, 9 companies flagging on PAI indicators were considered, and following a qualitative consideration overlay, developed a consideration plan for 5 companies.



How did this financial product perform compared to the reference benchmark?

The Fund was not compared to a reference benchmark.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Sustainable Global High Income Fund

Legal entity identifier: 549300G0OGETC5000740

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

| ●● <input type="checkbox"/> Yes | ●● <input checked="" type="checkbox"/> No |
|---|---|
| <input type="checkbox"/> It made sustainable investments with an environmental objective: _____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy | <input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>33.88</u> % of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective |
| <input type="checkbox"/> It made sustainable investments with a social objective: _____% | <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments |



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Sustainable Global High Income Fund (the "Fund") has various environmental and social characteristics. The Fund excluded certain sectors being considered controversial (such as (but not limited to) activities involved in fossil fuel, gambling, adult entertainment, tobacco). The Fund also excluded issuers in violation of the UN Global Compact based on third-party data and the Investment Manager's proprietary analysis and research. The Investment Manager aimed to select issuers which in its view are better positioned than their global sector peers in terms of addressing environmental, social and governance (ESG) issues. The environmental and social characteristics could include consideration of ESG factors such as environmental commitment, human capital management, privacy and data security, business ethics and board engagement. Finally, the Fund also considered carbon emissions with a view to ensuring that the Fund maintains a lower carbon intensity than the Fund's benchmark (Bloomberg Global High Yield Corporate Index).

The Fund achieved its environmental and social characteristics by applying its exclusion and best-in class approach on an on-going basis.

● **How did the sustainability indicators perform?**

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability Indicator | Indicator Performance |
|---|---|
| UN Global Compact principles, excluded if assessed as being Not Compliant with any principle | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Thermal Coal Extraction, excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Thermal Coal Power Generation, excluded if >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenues from: 1) Arctic oil & gas exploration extraction, 2) Oil sands extraction, 3) Shale energy extraction, excluded if >=5% of revenue on each component | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenue from illegal & controversial weapons (anti-personnel mines, cluster munition, depleted uranium, biological / chemical weapons etc.), excluded if >0% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Military Contracting Weapons, excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Military Contracting Weapons related products and services excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Small Arms Civilian customers (Assault Weapons) , excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Small Arms Military / Law Enforcement, excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Small Arms Key Components, excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Small Arms Retail / Distribution, excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the Non-Proliferation Treaty (NPT), excluded if >=0% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco products production, excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco Products Related Products / Services excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Involvement in the recreational cannabis industry, excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Adult Entertainment Production, excluded if excluded if >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Adult Entertainment Distribution, excluded if excluded if >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Gambling operations, excluded if excluded if >10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Gambling specialised equipment, excluded if excluded if >10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Gambling supporting products and services, excluded if excluded if >10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| The Fund's Scope 1 and 2 Carbon intensity (defined as carbon emissions per USD million of revenues) vs the Fund's benchmark (Bloomberg Global High Yield Corporate Index) carbon emission intensity | Fund vs Bmk: 215.41 vs 275.95 |
| % of issuers in each proprietary ESG score | IFI ESG A - 3.28% IFI ESG B - 20.25% IFI ESG C - 67.58% IFI ESG D - 5.13% Other - 3.80% |
| % of issuers with an improving ESG trend | 24.28%, |

● *...and compared to previous periods?*

With regards to the exclusions disclosed in the table above, there were no active breaches noted during the previous reference period (from March 2022 to February 2023). For the other sustainability indicators used, please refer to the table below for a comparison with the previous period.

| | Indicator Performance 28-Feb-23 | Indicator Performance 29-Feb-24 |
|---|--|---------------------------------|
| The Fund's Scope 1 and 2 Carbon intensity (defined as carbon emissions per USD million of revenues) vs the Fund's benchmark (Bloomberg Global High Yield Corporate Index) carbon emission intensity | Fund vs Bmk: 247.2 vs 312.1 | Fund vs Bmk: 215.41 vs 275.95 |
| % of issuers in each proprietary ESG score | IFI ESG A - 3.07% | IFI ESG A - 3.28% |
| | IFI ESG B - 14.60% | IFI ESG B - 20.25% |
| | IFI ESG C - 66.07% | IFI ESG C - 67.58% |
| | IFI ESG D - 4.79% | IFI ESG D - 5.13% |
| | IFI ESG E - 0.00% | IFI ESG E - Not Reported |
| Other - 0.00% | Other - 3.80% | |
| % of issuers with an improving ESG trend | 26.20% Note, 1 active breach occurred to the criteria of 'no investment in issuers with an ESG rating lower than D - improving' during the reference period. The breach occurred between 16-22 February 2023. Remedial actions were undertaken to ensure the breach does not reoccur. | 24.28% |

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund made sustainable investments by contributing to environmental objectives (such as climate change, water management, pollution prevention) and to social objectives (such as good health, well-being and gender equality).

The Fund sought to achieve those objectives by investing in (i) issuers which contribute positively to selected UN Sustainable Development Goals (SDGs) (generating at least 25% of the issuer's revenue) that relate to the above objectives, or (ii) green, sustainability-linked and social bonds. The Fund could also use a best-in-class approach and select companies that score higher (scores of 1 or 2 on either environmental or social factors could be considered as long as the issuer did not lag on the other pillar), when compared to their peers, on environmental or social factors utilizing the Investment Manager's proprietary scoring methodology. It should be noted that the full weight in the portfolio counted as sustainable investments when meeting the above criteria.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund primarily used the mandatory principal adverse impacts (PAI) indicators defined in Table 1 of Annex I of the regulatory technical standards for Regulation 2019/2088, combined with qualitative research and/or engagement, to assess whether the sustainable investments of the Fund cause significant harm (DNSH) to a relevant environmental or social investment objective. Where a company was determined to cause such significant harm, it could still be held within the Fund but did not count toward the "sustainable investments" within the Fund. For the avoidance of doubt, the assessment was done prior to investment and on the full holding.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please see above on how the indicators for adverse impacts on sustainability factors were taken into

account.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The portion of sustainable investments excluded companies, sectors or countries from the investment universe when such companies violate international norms and standards according to the definitions of the International Labour Organisation (ILO), the OECD or the United Nations. All issuers considered for investment were screened for compliance with, and excluded if they did not meet UN Global Compact principles, based on third-party data and the Investment Manager's proprietary analysis and research.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric | |
|---|--|------------|--|---|
| Greenhouse gas emissions | 1.GHG Emissions | 166,416.86 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 9,989.12 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 151,073.93 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 327,479.91 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) | |
| | 2. Carbon footprint | 3,205.01 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) | |
| | 3. GHG Intensity of investee companies | 1,456.78 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) | |
| | 4. Exposure to companies active in the fossil fuel sector | 5.62 | % of the fund exposed to any fossil fuels revenue | |
| | 5. Share of non-renewable energy consumption | 74.29 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) | |
| | 5. Share of non-renewable energy production | 19.73 | | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector | |
| | Agriculture, Forestry & Fishing | 2.57 | | |
| | Construction | 0.17 | | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 2.25 | | |
| | Manufacturing | 2.38 | | |
| | Mining & Quarrying | 1.58 | | |
| | Real Estate Activities | 0.21 | | |
| Transportation & Storage | 3.57 | | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 1.09 | | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.04 | | | |
| Biodiversity | 7. Activites negatively affecting biodiversity-sensitive areas | 6.50 | | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where |

| | | | |
|------------------------------------|--|-------|--|
| | | | activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.11 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.55 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 47.49 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 17.71 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 27.52 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period

which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|----------------------|------------------------|----------|----------------|
| CAMELOT FINANCE | Information Technology | 1.75% | Luxembourg |
| CSV 4.25 5/15/2029 | Consumer Discretionary | 1.44% | United States |
| FORTRESS TRANS | Industrials | 1.26% | United States |
| GPI 4 8/15/2028 | Consumer Discretionary | 1.26% | United States |
| DKL 7.125 6/1/2028 | Energy | 1.22% | United States |
| CCL 10.375 5/1/2028 | Consumer Discretionary | 1.16% | Bermuda |
| VOD FLT 6/4/2081 | Communication Services | 1.16% | United Kingdom |
| VMDTEF 3.25 31 | Communication Services | 1.13% | United Kingdom |
| MAGLLC 4.875 5/1/202 | Consumer Discretionary | 1.00% | United States |
| ENPRO INC | Industrials | 0.98% | United States |
| THC 4.875 1/1/2026 | Health Care | 0.98% | United States |
| NMG 7.125 4/1/2026 | Real Estate | 0.97% | United States |
| AAL 5.5 4/20/2026 | Industrials | 0.90% | United States |
| HUBDAY MINERALS | Materials | 0.89% | Canada |
| SVC 5.5 12/15/2027 | Real Estate | 0.84% | United States |



Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

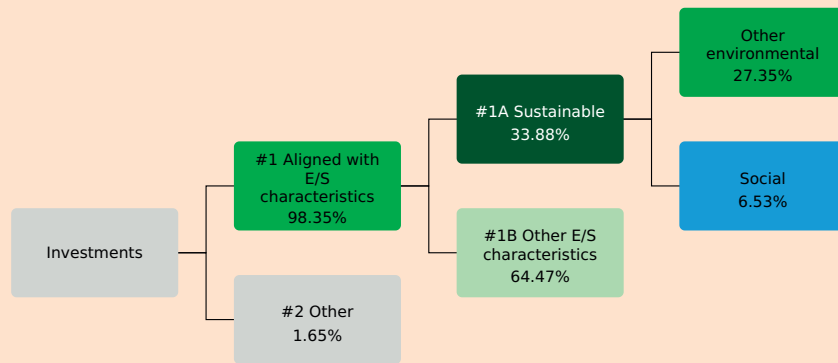
The Fund made investments aligned with the E/S characteristics for a minimum of 90% of its portfolio (#1 Aligned with E/S characteristics) by virtue of binding elements of the Fund's investment strategy. A maximum of 10% was invested in money market instruments or ancillary liquid assets for liquidity management purposes (#2 Other).

What was the asset allocation?

98.35% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

1.65% of the Fund was invested in financial derivative instruments for investment and hedging and/or efficient portfolio management purposes, cash that was held for ancillary liquidity purposes, and investments in other funds that were not subject to the same restrictions.

33.88% of the Fund was invested in sustainable investments.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|--------------------------|---------------|
| Financials | 14.09 |
| Communication Services | 9.99 |
| Consumer Discretionary | 20.50 |
| Information Technology | 7.00 |
| Industrials | 11.60 |
| Consumer Staples | 2.25 |
| Energy | 12.47 |
| Real Estate | 6.54 |
| Health Care | 6.26 |
| Materials | 5.25 |
| Utilities | 1.91 |
| Sovereign | 0.46 |
| Unclassified | 0.03 |
| Cash & Other/Derivatives | 1.65 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|--------------|
| 10101010 | Oil & Gas Drilling | 3.24 |
| 10101020 | Oil & Gas Equipment & Services | 0.39 |
| 10102010 | Integrated Oil & Gas | 0.81 |
| 10102020 | Oil & Gas Exploration & Production | 1.93 |
| 10102030 | Oil & Gas Refining & Marketing | 1.04 |
| 10102040 | Oil & Gas Storage & Transportation | 5.06 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 12.47 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?**

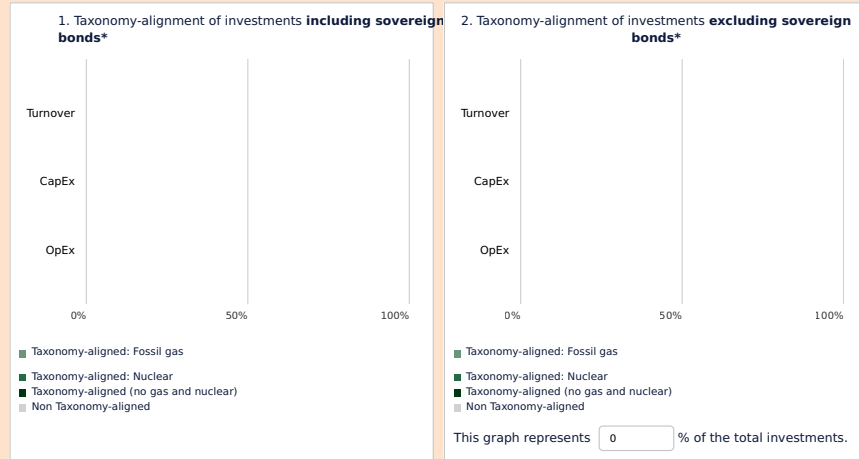
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

27.35% of the Fund was invested in sustainable investments with an environmental objective not aligned with the EU Taxonomy. The Investment Manager monitors closely the evolution of the dataset and their reliance and may increase the portion of sustainable investments aligned with EU Taxonomy as the case may be, which will decrease the exposure to sustainable investments not aligned with EU Taxonomy in the Fund.



● **What was the share of socially sustainable investments?**

6.53% of the Fund was invested in socially sustainable investments.



● **What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?**

As described above, the Fund could hold up to 30% maximum ancillary liquid assets or money market instruments for cash management/liquidity purposes which was not assessed for compliance with the Fund's ESG criteria. Under normal market conditions, it was expected that the Fund would hold less than 10% in money market instruments and ancillary liquid assets for liquidity purposes. Due to the neutral

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

nature of the assets, no minimum safeguards were put in place. The Fund could use derivatives for hedging, efficient portfolio management (EPM) and investment position-taking. Derivatives on indices and counterparties used by the Fund were exempt from the ESG criteria set out above. This included instruments and counterparties used in the management of the portfolio's duration or yield curve positions, the hedging of non-base currency exposures and the Fund's overall credit risk, as well as active investment exposures taken through derivatives. This is not an exhaustive list but the intention was to ensure that efficient management of the portfolio's risks as well as desired investment exposures could be delivered efficiently for investors using exchange traded and OTC instruments. The Investment Manager continued to monitor market developments on sustainability-aligned derivative instruments and evaluated new instruments as they arose.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions and the best-in-class approach, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition to the Fund's sustainability indicators outlined in the answer to the second question of the report, as part of the Fund's consideration of principal adverse impacts on sustainability factors, the ESG team supported the investment teams in monitoring the investments against PAI indicators. Research is conducted into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether a consideration plan should be developed. For flagging companies that are deemed to have not sufficiently addressed their impact relating to a particular PAI, a consideration plan will be developed. For the Fund, 16 companies flagging on PAI indicators were considered, and following a qualitative consideration overlay, developed a consideration plan for 9 companies.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

The Fund was not compared to a reference benchmark.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Sustainable Multi-Sector Credit Fund

Legal entity identifier: NNJTNOCO6DE9SRS68097

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

| Did this financial product have a sustainable investment objective? | |
|---|--|
| <p><input checked="" type="radio"/> <input type="radio"/> Yes</p> <p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: _____%</p> | <p><input type="radio"/> <input checked="" type="radio"/> No</p> <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>32.47</u> % of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p> |



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Sustainable Multi-Sector Credit Fund (the "Fund") has various environmental and social characteristics. The Fund excluded certain sectors being considered controversial (such as (but not limited to) activities involved in fossil fuel, gambling, adult entertainment, tobacco). The Fund also excluded issuers in violation of the UN Global Compact based on third-party data and the Investment Manager's proprietary analysis and research. The Investment Manager aimed to select issuers which in its view are better positioned than their global sector peers in terms of addressing environmental, social and governance (ESG) issues. The environmental and social characteristics could include consideration of ESG factors such as environmental commitment, human capital management, privacy and data security, business ethics and board engagement.

Finally, the Fund also considered carbon emission with a view to ensuring that the Fund maintains a lower carbon intensity than the Fund's universe. The Fund's investment universe was defined as its strategic asset allocation inclusive of only those asset classes where there is sufficient data on corporate carbon emission metrics.

The Fund achieved its environmental and social characteristics by applying its exclusion and best-in class approach on an on-going basis.

● **How did the sustainability indicators perform?**

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability Indicator | Indicator Performance |
|---|---|
| UN Global Compact principles excluded if assessed as being Not Compliant with any principle | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Thermal Coal Extraction, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Thermal Coal Power Generation, excluded if $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenues from: 1) Arctic oil & gas exploration extraction, 2) Oil sands extraction, 3) Shale energy extraction, excluded if $\geq 5\%$ of revenue on each component | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenue from illegal & controversial weapons (anti-personnel mines, cluster munition, depleted uranium, biological / chemical weapons etc.), excluded if $> 0\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Military Contracting Weapons, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Military Contracting Weapons related products and services excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Small Arms Civilian customers (Assault Weapons) , excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Small Arms Military / Law Enforcement, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Small Arms Key Components, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Small Arms Retail / Distribution, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the Non-Proliferation Treaty (NPT), excluded if $\geq 0\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco products production, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco Products Related Products / Services excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Involvement in the recreational cannabis industry, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Gambling operations, excluded if excluded if $\geq 10\%$ of revenue | 1 active breach occurred to the gambling restriction during the reference period. The breach occurred between 13-May and 19-Oct 2022. Remedial actions were undertaken to ensure the breach does not reoccur. |
| Gambling specialised equipment, excluded if $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Gambling supporting products and services, excluded if $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Adult Entertainment Production, excluded if $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Adult Entertainment Distribution, excluded if $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| % of issuers in each proprietary ESG score | IFI ESG A - 2.48% IFI ESG B - 23.18% IFI ESG C - 67.53% IFI ESG D - 5.53% Other - 1.28% |
| % of issuers with an improving ESG trend | 27.13% |
| The Fund's Scope 1 and 2 Carbon intensity (defined as carbon emissions per USD million of revenues) vs that of the Fund's investment universe | Fund vs Bmk: 201.60 vs 302.73 |

● **...and compared to previous periods?**

With regards to the exclusions disclosed in the table above, there were no active breaches noted during the previous reference period (from March 2022 to February 2023). For the other sustainability indicators used, please refer to the table below for a comparison with the previous period.

| Sustainability Indicator | Indicator Performance 28-Feb-23 | Indicator Performance 29-Feb-24 |
|---|--|---------------------------------|
| % of issuers in each proprietary ESG score | IFI ESG A - 2.29% | IFI ESG A - 2.48% |
| | IFI ESG B - 18.55% | IFI ESG B - 23.18% |
| | IFI ESG C - 66.98% | IFI ESG C - 67.53% |
| | IFI ESG D - 4.83% | IFI ESG D - 5.53% |
| | IFI ESG E - 0.00% | IFI ESG E - Not Reported |
| | Other - Not Reported | Other - 1.28% |
| % of issuers with an improving ESG trend | 27.10% Note, 1 active breach occurred to the criteria of 'no investment in issuers with an ESG rating lower than D - improving' during the reference period. The breach occurred between 16-22 February 2023. Remedial actions were undertaken to ensure the breach does not reoccur. | 27.13% |
| The Fund's Scope 1 and 2 Carbon intensity (defined as carbon emissions per USD million of revenues) vs that of the Fund's investment universe | Fund vs Bmk: 259.8 vs 271.7 | Fund vs Bmk: 201.60 vs 302.73 |

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund made sustainable investments by contributing to environmental objectives (such as climate change, water management, pollution prevention) and to social objectives (such as good health, well-being and gender equality).

The Fund sought to achieve those objectives by investing in (i) issuers which contribute positively to selected UN Sustainable Development Goals (SDGs) (generating at least 25% of the issuer's revenue) that relate to the above objectives, or (ii) green, sustainability-linked and social bonds. The Fund could also use a best-in-class approach and select companies that score higher (scores of 1 or 2 on either environmental or social factors could be considered as long as the issuer did not lag on the other pillar), when compared to their peers, on environmental or social factors utilizing the Investment Manager's proprietary scoring methodology. It should be noted that the full weight in the portfolio counted as sustainable investments when meeting the above criteria.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund primarily used the mandatory principal adverse impacts (PAI) indicators defined in Table 1 of Annex I of the regulatory technical standards for Regulation 2019/2088, combined with qualitative research and/or engagement, to assess whether the sustainable investments of the Fund cause significant harm (DNSH) to a relevant environmental or social investment objective. Where a company was determined to cause such significant harm, it could still be held within the Fund but did not count toward the "sustainable investments" within the Fund. For the avoidance of doubt, the assessment was done prior to investment and on the full holding.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please see above on how the indicators for adverse impacts on sustainability factors were taken into account.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The portion of sustainable investments excluded companies, sectors or countries from the investment universe when such companies violate international norms and standards according to the definitions of the International Labour Organisation (ILO), the OECD or the United Nations. All issuers considered

for investment were screened for compliance with, and excluded if they did not meet UN Global Compact principles, based on third-party data and the Investment Manager's proprietary analysis and research.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric | |
|---|---|-----------|--|--|
| Greenhouse gas emissions | 1. GHG Emissions | 24,602.77 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 1,541.08 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 25,637.34 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 51,781.19 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) | |
| | 2. Carbon footprint | 2,042.66 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) | |
| | 3. GHG Intensity of investee companies | 1,468.09 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) | |
| | 4. Exposure to companies active in the fossil fuel sector | 2.48 | % of the fund exposed to any fossil fuels revenue | |
| | 5. Share of non-renewable energy consumption | 71.70 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) | |
| | 5. Share of non-renewable energy production | 23.78 | | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector | |
| | Agriculture, Forestry & Fishing | 2.57 | | |
| | Construction | 0.17 | | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 2.21 | | |
| | Manufacturing | 2.25 | | |
| | Mining & Quarrying | 1.49 | | |
| | Real Estate Activities | 0.17 | | |
| Transportation & Storage | 3.57 | | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.87 | | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.02 | | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 5.18 | | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |

| | | | |
|------------------------------------|--|-------|--|
| Water | 8. Emissions to water | 0.11 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.54 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 39.66 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 15.39 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 29.42 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The

data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|----------------|
| AESOP 2022-1A C | Consumer Discretionary | 1.86% | United States |
| GTWICK 4.375 26 | Industrials | 1.64% | United Kingdom |
| SDART 2022-3 C | Financials | 1.56% | United States |
| SDART 2022-5 C | Financials | 1.46% | United States |
| G2SF 6 12/1/2053 | Financials | 1.27% | United States |
| SAPA 2020-1A B | Financials | 1.24% | United States |
| PLYIM FLT 11/1/2026 | Materials | 1.07% | United States |
| Q-PARK HOLDING | Industrials | 1.06% | Netherlands |
| MEDIND 3.875 29 | Health Care | 1.03% | United States |
| G2SF 6 3/1/2054 | Financials | 0.98% | United States |
| NCMS 2018-TECH C | Financials | 0.97% | United States |
| STENA INTERNATIO | Industrials | 0.95% | Luxembourg |
| CCO HOLDINGS LLC | Communication Services | 0.82% | United States |
| ENFRAG 5.375 30 | Utilities | 0.81% | Spain |
| FORD MOTOR CRED | Consumer Discretionary | 0.80% | United States |



Asset allocation
describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

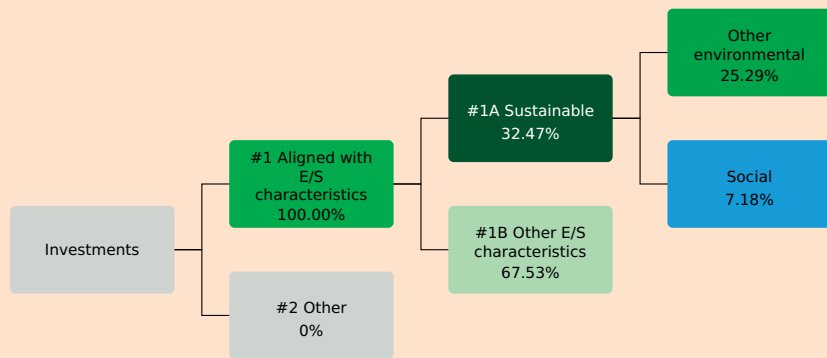
The Fund made investments aligned with the E/S characteristics for a minimum of 70% of its portfolio (#1 Aligned with E/S characteristics) by virtue of binding elements of the Fund's investment strategy. A maximum of 30% was invested in money market instruments or ancillary liquid assets for liquidity management purposes (#2 Other).

● What was the asset allocation?

100.00% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0.00% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management and investment purposes, cash that was held for ancillary liquidity purposes, or investments in other funds not subject to the same restrictions.

32.47% of the Fund was invested in sustainable investments.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|--------------------------|---------------|
| Financials | 30.45 |
| Communication Services | 6.73 |
| Consumer Discretionary | 13.02 |
| Information Technology | 3.79 |
| Industrials | 11.72 |
| Consumer Staples | 2.21 |
| Energy | 6.12 |
| Real Estate | 3.88 |
| Health Care | 4.08 |
| Materials | 5.93 |
| Utilities | 2.85 |
| Sovereign | 8.02 |
| Unclassified | 3.63 |
| Cash & Other/Derivatives | -2.43 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 1.41 |
| 10101020 | Oil & Gas Equipment & Services | 0.30 |
| 10102010 | Integrated Oil & Gas | 0.62 |
| 10102020 | Oil & Gas Exploration & Production | 1.34 |
| 10102030 | Oil & Gas Refining & Marketing | 0.74 |
| 10102040 | Oil & Gas Storage & Transportation | 1.71 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 6.12 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

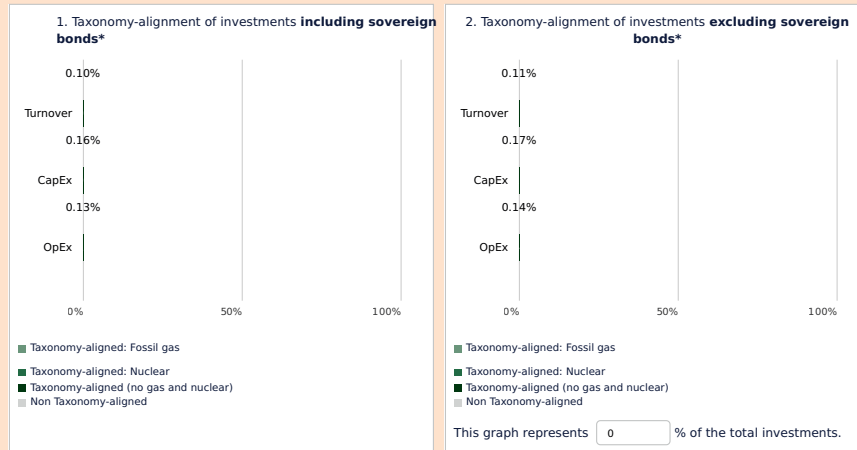
Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

- Yes
- In fossil gas In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds^{*}, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

25.29% of the Fund was invested in sustainable investments with an environmental objective not aligned with the EU Taxonomy. The Investment Manager monitors closely the evolution of the dataset and their reliance and may increase the portion of sustainable investments aligned with EU Taxonomy as the case may be, which will decrease the exposure to sustainable investments not aligned with EU Taxonomy in the Fund.



What was the share of socially sustainable investments?

7.18% of the Fund was invested in socially sustainable investments.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

As described above, the Fund could hold up to 30% maximum ancillary liquid assets or money market instruments for cash management/liquidity purposes which was not assessed for compliance with the Fund's ESG criteria. Under normal market conditions, it was expected that the Fund would hold less than 10% in money market instruments and ancillary liquid assets for liquidity purposes. Due to the neutral nature of the assets, no minimum safeguards were put in place. The Fund could use derivatives for

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

hedging, efficient portfolio management (EPM) and investment position-taking. Derivatives on indices and counterparties used by the Fund were exempt from the ESG criteria set out above. This included instruments and counterparties used in the management of the portfolio's duration or yield curve positions, the hedging of non-base currency exposures and the Fund's overall credit risk, as well as active investment exposures taken through derivatives. This is not an exhaustive list but the intention was to ensure that efficient management of the portfolio's risks as well as desired investment exposures could be delivered efficiently for investors using exchange traded and OTC instruments. The Investment Manager continued to monitor market developments on sustainability-aligned derivative instruments and evaluated new instruments as they arose.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions and the best-in-class approach, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition to the Fund's sustainability indicators outlined in the answer to the second question of the report, as part of the Fund's consideration of principal adverse impacts on sustainability factors, the ESG team supported the investment teams in monitoring the investments against PAI indicators. Research is conducted into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether a consideration plan should be developed. For flagging companies that are deemed to have not sufficiently addressed their impact relating to a particular PAI, a consideration plan will be developed. For the Fund, 31 companies flagging on PAI indicators were considered, and following a qualitative consideration overlay, developed a consideration plan for 14 companies.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

The Fund was not compared to a reference benchmark.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco UK Investment Grade Bond Fund

Legal entity identifier: T33C6053YJ2DCYJD0F76

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

| ● ● Yes | ● ● X No |
|---|--|
| <input type="checkbox"/> It made sustainable investments with an environmental objective: _____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy | <input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective |
| <input type="checkbox"/> It made sustainable investments with a social objective: _____% | <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments |



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco UK Investment Grade Bond Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

● **How did the sustainability indicators perform?**

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|----------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 429.96 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 65.88 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 3,653.33 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 4,149.17 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 267.85 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,004.69 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 52.11 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 30.54 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.07 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 2.08 | |
| | Manufacturing | 0.73 | |
| | Mining & Quarrying | 2.72 | |
| | Real Estate Activities | 1.18 | |
| Transportation & Storage | 0.10 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.64 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.03 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 4.90 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.09 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.10 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms | 14.00 | Share of investments in investee companies without policies to monitor compliance with the |

| | | | |
|--|--|-------|--|
| | to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | | UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 21.70 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 40.06 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|-----------------------------|------------|----------|----------------|
| UK TSY GILT 4.500 SEP 07 34 | Sovereign | 8.70% | United Kingdom |
| UK TSY GILT 4.250 DEC 07 40 | Sovereign | 5.95% | United Kingdom |
| UK TSY GILT 3.500 JAN 22 45 | Sovereign | 5.55% | United Kingdom |
| UK TSY GILT 4.250 SEP 07 39 | Sovereign | 5.43% | United Kingdom |
| UK TSY GILT 3.250 JAN 22 44 | Sovereign | 4.85% | United Kingdom |
| UK TSY GILT 4.750 DEC 07 38 | Sovereign | 3.90% | United Kingdom |
| UK TSY GILT 3.750 JUL 22 52 | Sovereign | 3.57% | United Kingdom |
| UK TSY GILT 4.500 DEC 07 42 | Sovereign | 3.40% | United Kingdom |
| UK TSY GILT 4.250 DEC 07 46 | Sovereign | 2.56% | United Kingdom |
| UK TSY GILT 4.500 JUN 07 28 | Sovereign | 1.73% | United Kingdom |
| UBS GROUP | Financials | 1.11% | Switzerland |
| UK TSY GILT 4.250 DEC 07 55 | Sovereign | 1.09% | United Kingdom |
| ABNANV 5.125 28 | Financials | 0.86% | Netherlands |
| UK TSY GILT 4.000 JAN 22 60 | Sovereign | 0.84% | United Kingdom |
| SOCIETE GENERALE | Financials | 0.79% | France |



What was the proportion of sustainability-related investments?

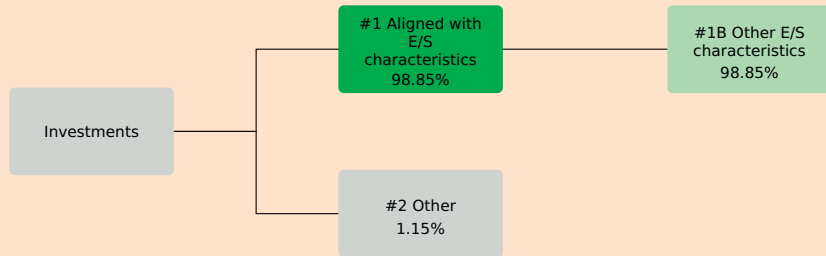
Asset allocation describes the share of investments in specific assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

98.85% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

1.15% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|---------------------------|---------------|
| Financials | 33.46 |
| Communication Services | 4.06 |
| Consumer Discretionary | 3.13 |
| Information Technology | 0.01 |
| Industrials | 0.64 |
| Consumer Staples | 0.02 |
| Energy | 2.55 |
| Real Estate | 1.01 |
| Health Care | 0.53 |
| Materials | 0.23 |
| Utilities | 4.55 |
| Sovereign | 48.65 |
| Unclassified | 0.01 |
| Cash & Others/Derivatives | 1.15 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 2.22 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.26 |
| 10102040 | Oil & Gas Storage & Transportation | 0.07 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 2.55 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

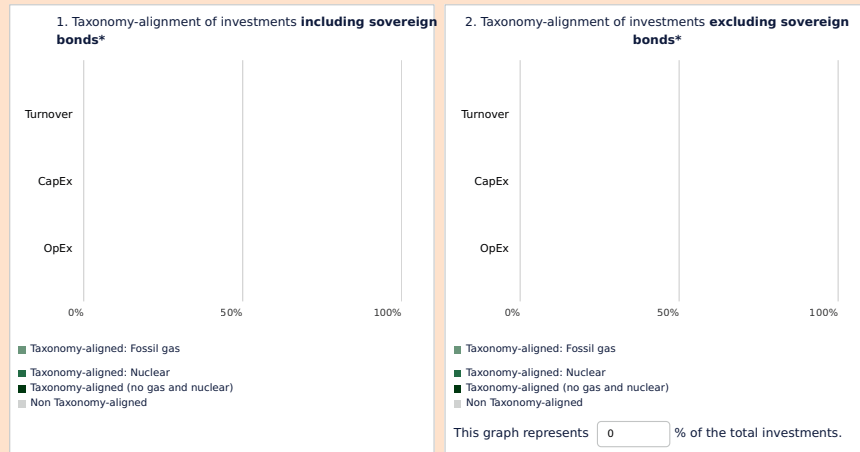
Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

- Yes
- In fossil gas In nuclear energy
- No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

companies, relevant for a transition to a green economy.
 - **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

1.15% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco USD Ultra-Short Term Debt Fund

Legal entity identifier: 5493000U7PCN0UKHYF42

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

| ● ● Yes | ● ● X No |
|--|--|
| <input type="checkbox"/> It made sustainable investments with an environmental objective: _____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: _____% | <input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments |



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco USD Ultra-Short Term Debt Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

● **How did the sustainability indicators perform?**

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric | |
|---|--|-----------|--|--|
| Greenhouse gas emissions | 1. GHG Emissions | 1,128.45 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 347.51 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 18,076.99 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 19,552.95 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) | |
| | 2. Carbon footprint | 319.29 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) | |
| | 3. GHG Intensity of investee companies | 868.54 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) | |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue | |
| | 5. Share of non-renewable energy consumption | 62.58 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) | |
| | 5. Share of non-renewable energy production | 20.69 | | |
| | 6. Energy consumption intensity per high impact climate sector | | | |
| | Agriculture, Forestry & Fishing | 0.00 | | |
| | Construction | 0.00 | | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 2.84 | | |
| | Manufacturing | 0.13 | | |
| Mining & Quarrying | 0.31 | | | |
| Real Estate Activities | 0.65 | | | |
| Transportation & Storage | 1.48 | | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.12 | | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 3.50 | | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.18 | | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.70 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average | |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises | |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD | 50.96 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC | |

| | | | |
|--|--|-------|--|
| | Guidelines for Multinational Enterprises | | principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 22.26 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 34.62 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|----------------------|------------------------|----------|---------------|
| KDP 0.75 3/15/2024 | Consumer Staples | 2.01% | United States |
| AIG 0.65 6/17/2024 | Financials | 1.28% | United States |
| JXN FLT 6/28/2024 | Financials | 1.22% | United States |
| AAPL 4.421 5/8/2026 | Information Technology | 1.21% | United States |
| MQGAU FLT 10/14/2025 | Financials | 1.21% | Australia |
| ING GROEP NV | Financials | 1.20% | Netherlands |
| SANTAN 3.892 24 | Financials | 1.20% | Spain |
| KINDER MORGAN | Energy | 0.93% | United States |
| AER 1.15 10/29/2023 | Financials | 0.93% | Ireland |
| BNS FLT 6/12/2025 | Financials | 0.92% | Canada |
| BMO 4.25 9/14/2024 | Financials | 0.91% | Canada |
| PFE 4.65 5/19/2025 | Health Care | 0.91% | Singapore |
| BHF FLT 4/12/2024 | Financials | 0.91% | United States |
| LLOYDS FLT 1/31/2024 | Financials | 0.90% | United States |
| STANLN FLT 2/12/2024 | Financials | 0.90% | United States |



What was the proportion of sustainability-related investments?

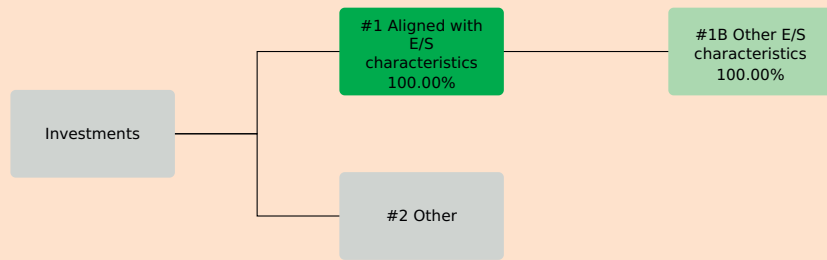
Asset allocation describes the share of investments in specific assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

100.00% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

0.00% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in other funds that were not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.
- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period.

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 58.64 |
| Communication Services | 3.41 |
| Consumer Discretionary | 7.02 |
| Information Technology | 3.85 |
| Industrials | 3.32 |
| Consumer Staples | 4.02 |
| Energy | 1.98 |
| Real Estate | 4.22 |
| Health Care | 5.92 |
| Materials | 2.28 |
| Utilities | 2.56 |
| Sovereign | 2.06 |
| Unclassified | 0.86 |
| Cash | -0.14 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 1.98 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 1.98 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

Yes

In fossil gas

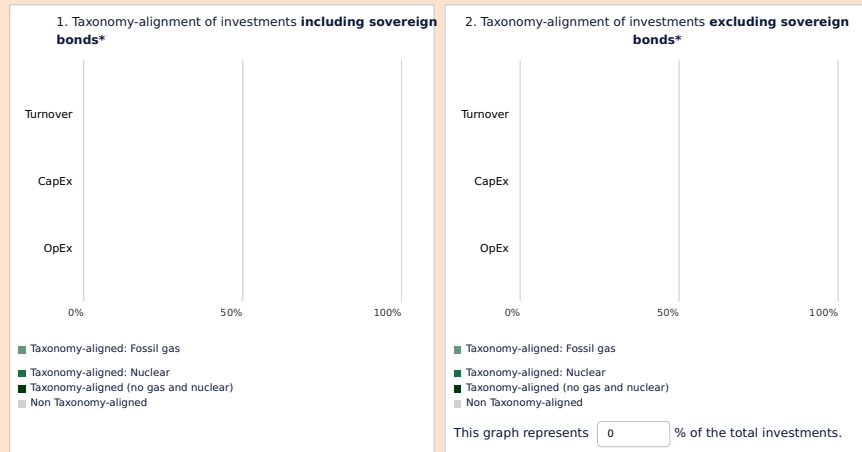
In nuclear energy

No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

- operational expenditure (OpEx) reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● What was the share of investments made in transitional and enabling activities?

Not applicable.

● How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

Not applicable.

are sustainable investments with an environmental objective that do not take into account the criteria for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

0.00% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco US High Yield Bond Fund

Legal entity identifier: 549300JKQJETQ34ZFZ22

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

| Did this financial product have a sustainable investment objective? | |
|---|--|
| <p><input checked="" type="radio"/> <input type="radio"/> Yes</p> <p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____%</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: _____%</p> | <p><input type="radio"/> <input checked="" type="radio"/> No</p> <p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p> |



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent were the environmental and/or social characteristics promoted by this financial product met?

The Invesco US High Yield Bond Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|-----------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 24,385.38 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 1,480.07 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 22,125.43 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 47,990.87 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 3,059.94 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,396.32 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 5.94 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 81.38 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 16.34 | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | 6. Energy consumption intensity per high impact climate sector | | |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.09 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 9.24 | |
| | Manufacturing | 1.71 | |
| | Mining & Quarrying | 1.54 | |
| | Real Estate Activities | 0.21 | |
| Transportation & Storage | 3.96 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.83 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.04 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 7.03 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.00 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.64 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of processes and | 50.97 | Share of investments in investee companies |

| | | |
|---|-------|--|
| compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | | without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| 12. Unadjusted gender pay gap | 15.09 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| 13. Board gender diversity | 26.97 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|----------------------|------------------------|----------|----------------|
| ENPRO INC | Industrials | 1.44% | United States |
| CSV 4.25 5/15/2029 | Consumer Discretionary | 1.38% | United States |
| DKL 7.125 6/1/2028 | Energy | 1.34% | United States |
| CCL 10.375 5/1/2028 | Consumer Discretionary | 1.31% | Bermuda |
| GPI 4 8/15/2028 | Consumer Discretionary | 1.29% | United States |
| ALLISON TRANS | Consumer Discretionary | 1.29% | United States |
| FORTRESS TRANS | Industrials | 1.23% | United States |
| MAGLLC 4.875 5/1/202 | Consumer Discretionary | 1.22% | United States |
| VOD FLT 6/4/2081 | Communication Services | 1.19% | United Kingdom |
| CAMELOT FINANCE | Information Technology | 1.19% | Luxembourg |
| DNB 5 12/15/2029 | Industrials | 1.05% | United States |
| LAD 3.875 6/1/2029 | Consumer Discretionary | 1.04% | United States |
| MELCO RESORTS | Consumer Discretionary | 1.04% | Hong Kong |
| TELECOM ITALIA | Communication Services | 1.03% | Italy |
| VMDTEF 3.25 31 | Communication Services | 1.02% | United Kingdom |



What was the proportion of sustainability-related investments?

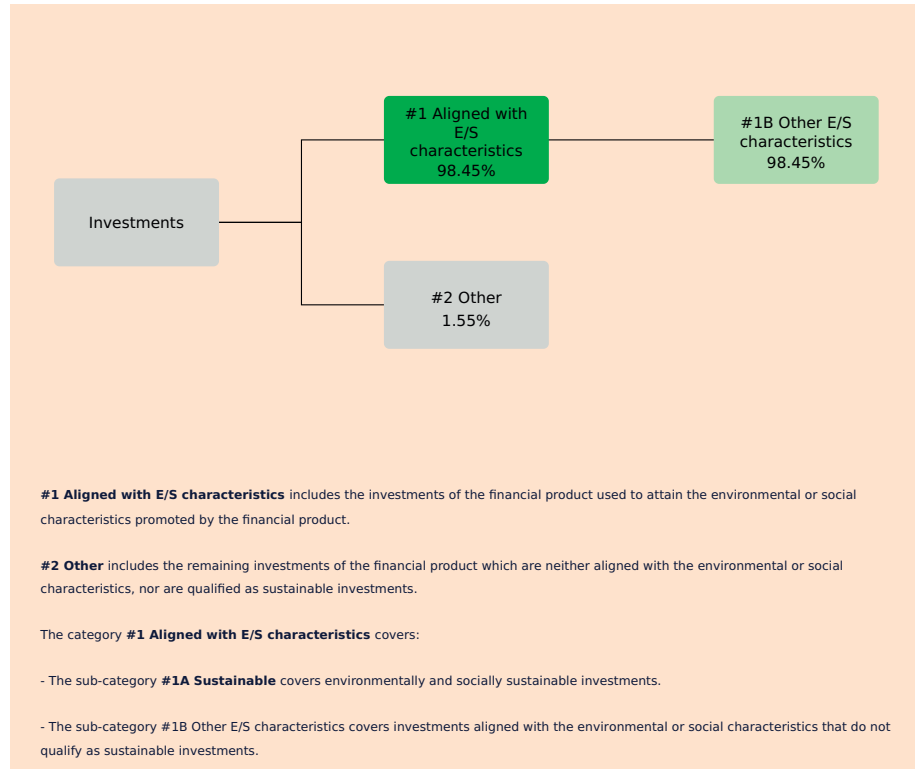
Asset allocation describes the share of investments in specific assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

98.45% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

1.55% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investment in funds not subject to the same restrictions.



● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period.

| Sector (GICS) | Weight % |
|---------------------------|---------------|
| Financials | 10.00 |
| Communication Services | 11.57 |
| Consumer Discretionary | 23.29 |
| Information Technology | 7.17 |
| Industrials | 11.72 |
| Consumer Staples | 1.26 |
| Energy | 12.87 |
| Real Estate | 6.42 |
| Health Care | 7.88 |
| Materials | 4.15 |
| Utilities | 2.07 |
| Unclassified | 0.05 |
| Cash & Others/Derivatives | 1.55 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|--------------|
| 10101010 | Oil & Gas Drilling | 3.40 |
| 10101020 | Oil & Gas Equipment & Services | 0.62 |
| 10102010 | Integrated Oil & Gas | 0.85 |
| 10102020 | Oil & Gas Exploration & Production | 1.96 |
| 10102030 | Oil & Gas Refining & Marketing | 0.65 |
| 10102040 | Oil & Gas Storage & Transportation | 5.39 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 12.87 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.



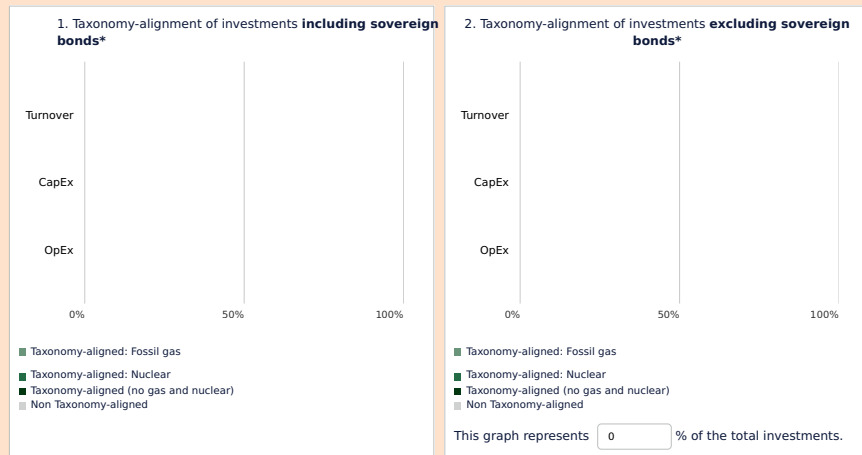
To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

- Yes
- In fossil gas In nuclear energy
- No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

What was the share of investments made in transitional and enabling activities?

Not applicable.

How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?

Not applicable.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

1.55% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco US Investment Grade Corporate Bond Fund

Legal entity identifier: 549300EL8T1SPPYVEA25

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

| ● ● <input type="checkbox"/> Yes | ● ● <input checked="" type="checkbox"/> No |
|--|---|
| <input type="checkbox"/> It made sustainable investments with an environmental objective: _____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> It made sustainable investments with a social objective: _____% | <input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _____% of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments |



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco US Investment Grade Corporate Bond Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

● **How did the sustainability indicators perform?**

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

Not applicable.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.

How did this financial product consider principal adverse impacts on sustainability factors?



The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative review included a review of Invesco's Article 8 and 9 product holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we are aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a qualitative score as to how well they were addressing the poor performance. Those issuers that received the lowest qualitative scores were then identified as engagement targets and were primarily engaged through methods such as letters, meetings, proxy voting. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|----------|--|
| Greenhouse gas emissions | 1.GHG Emissions | 405.29 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 72.13 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 2,566.07 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 3,043.50 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 288.50 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,195.45 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 2.27 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 74.34 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 23.63 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.00 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 3.48 | |
| | Manufacturing | 0.14 | |
| | Mining & Quarrying | 1.30 | |
| | Real Estate Activities | 0.67 | |
| | Transportation & Storage | 2.94 | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.70 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 1.13 | | |
| Biodiversity | 7. Activites negatively affecting biodiversity-sensitive areas | 5.62 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.00 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.04 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and | 57.07 | Share of investments in investee companies |

| | | | |
|--|---|-------|--|
| | compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | | without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 14.26 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 32.48 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting the greatest proportion of investments of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|---------------|
| SUMIBK 5.464 26 | Financials | 1.41% | Japan |
| FABSVJ 5.875 34 | Information Technology | 1.40% | United States |
| ENTERPRISE PRODU | Energy | 1.22% | United States |
| F 6.95 6/10/2026 | Consumer Discretionary | 1.09% | United States |
| SUMIBK 5.766 33 | Financials | 1.04% | Japan |
| ICE 4.6 3/15/2033 | Financials | 0.94% | United States |
| HPE 6.102 4/1/2026 | Information Technology | 0.93% | United States |
| WBD 6.412 3/15/2026 | Communication Services | 0.93% | United States |
| HON 4.25 1/15/2029 | Industrials | 0.91% | United States |
| UPS 5.05 3/3/2053 | Industrials | 0.91% | United States |
| DAL 4.75 10/20/2028 | Industrials | 0.90% | United States |
| SRE 5.35 4/1/2053 | Utilities | 0.87% | United States |
| UNH 5.35 2/15/2033 | Health Care | 0.84% | United States |
| MPLX 4.95 3/14/2052 | Energy | 0.84% | United States |
| US TREASURY N/B | Sovereign | 0.78% | United States |



What was the proportion of sustainability-related investments?

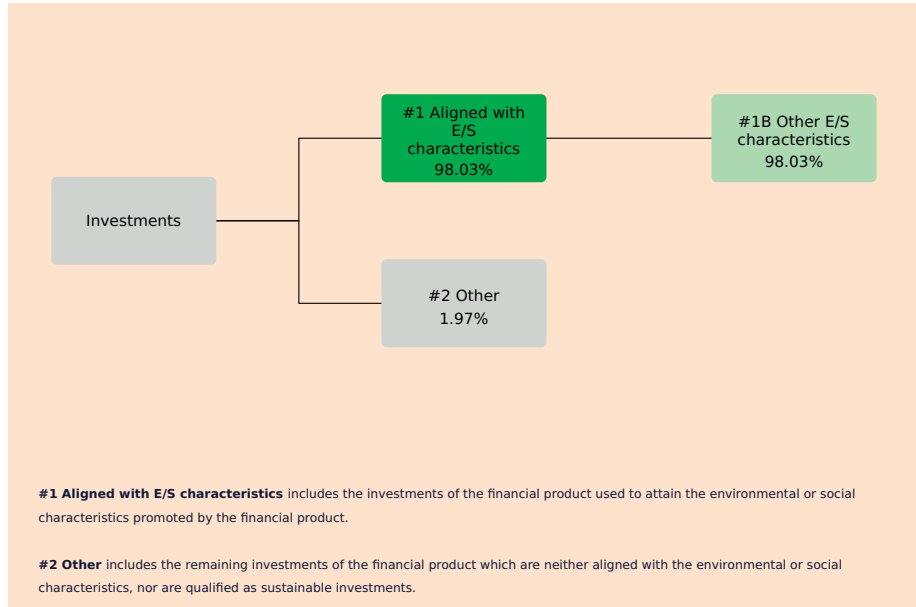
Asset allocation describes the share of investments in specific assets.

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

98.03% of the Fund's NAV was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

1.97% of the Fund's NAV was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investment in funds that are not subject to the same restrictions.



● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|---------------------------|---------------|
| Financials | 33.24 |
| Communication Services | 8.26 |
| Consumer Discretionary | 7.90 |
| Information Technology | 7.01 |
| Industrials | 8.67 |
| Consumer Staples | 1.71 |
| Energy | 7.57 |
| Real Estate | 5.91 |
| Health Care | 8.28 |
| Materials | 0.51 |
| Utilities | 3.24 |
| Sovereign | 5.73 |
| Cash & Others/Derivatives | 1.97 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.09 |
| 10101020 | Oil & Gas Equipment & Services | 0.02 |
| 10102010 | Integrated Oil & Gas | 0.78 |
| 10102020 | Oil & Gas Exploration & Production | 1.24 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 5.44 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 7.57 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

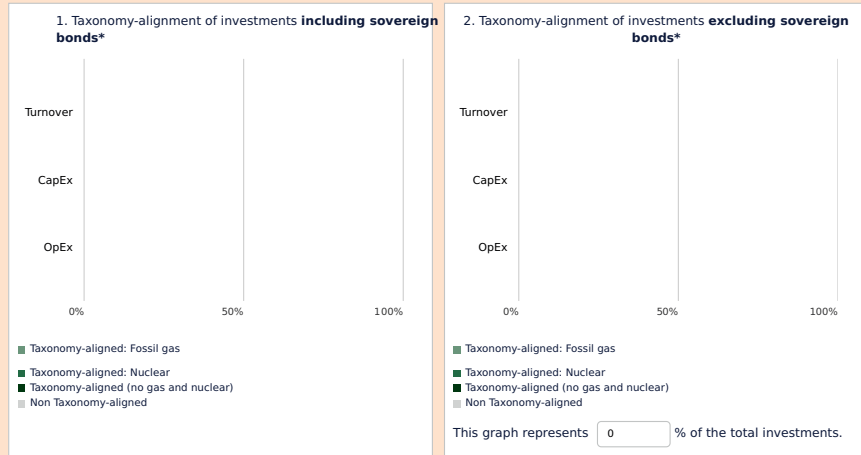
Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

- Yes
- In fossil gas In nuclear energy
- No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

for a transition to a green economy.
 - **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

1.97% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Asia Asset Allocation Fund

Legal entity identifier: 549300222HFSD3ZKQL92

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes **No**

| | |
|---|--|
| <p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____ %</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: _____ %</p> | <p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _____ % of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> with a social objective <p><input checked="" type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p> |
|---|--|



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Asia Asset Allocation Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|--|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: >=5% of revenue, Thermal Coal Power Generation: >=10% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if >= 5% of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production >=5% revenue, Tobacco-related products and services >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if >=5% of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

Not applicable.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

Not applicable.

How were the indicators for adverse impacts on sustainability factors taken into account?

Not applicable.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

Not applicable.

The EU Taxonomy sets out a “do not significant harm” principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The “do no significant harm” principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|-----------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 4,517.99 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 1,798.48 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 46,954.42 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 53,270.90 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 464.66 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,103.66 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 0.34 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 90.45 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 2.95 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.08 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.19 | |
| | Manufacturing | 0.80 | |
| | Mining & Quarrying | 1.89 | |
| Real Estate Activities | 0.27 | | |
| Transportation & Storage | 3.85 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.00 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.06 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 1.14 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.01 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.66 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and | 63.36 | Share of investments in investee companies |

| | | | |
|--|---|-------|---|
| | compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | | without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 23.63 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 17.21 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---|------------------------|----------|------------------------|
| Taiwan Semiconductor Manufacturing Co Ltd | Information Technology | 4.22% | Taiwan |
| Tencent Holdings Ltd | Communication Services | 3.23% | China |
| SAMSUNG ELECTRON | Information Technology | 2.69% | South Korea |
| Alibaba Group Holding Ltd | Consumer Discretionary | 2.49% | China |
| NETEASE INC | Communication Services | 1.37% | China |
| AIA | Financials | 1.29% | Hong Kong |
| ICICI BANK LTD | Financials | 1.13% | India |
| HAKAIJ 3.75 30 | Industrials | 1.07% | Indonesia |
| EXIMBK 3.25 30 | Sovereign | 1.04% | India |
| SHINHAN BANK | Financials | 0.95% | South Korea |
| Meituan | Consumer Discretionary | 0.95% | China |
| Baidu Inc | Communication Services | 0.92% | China |
| Yunda Holding Investment Ltd | Industrials | 0.92% | British Virgin Islands |
| ENN Energy Holdings Ltd | Utilities | 0.88% | China |
| MediaTek Inc | Information Technology | 0.88% | Taiwan |



What was the proportion of sustainability-related investments?

Asset allocation describes the share of

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity

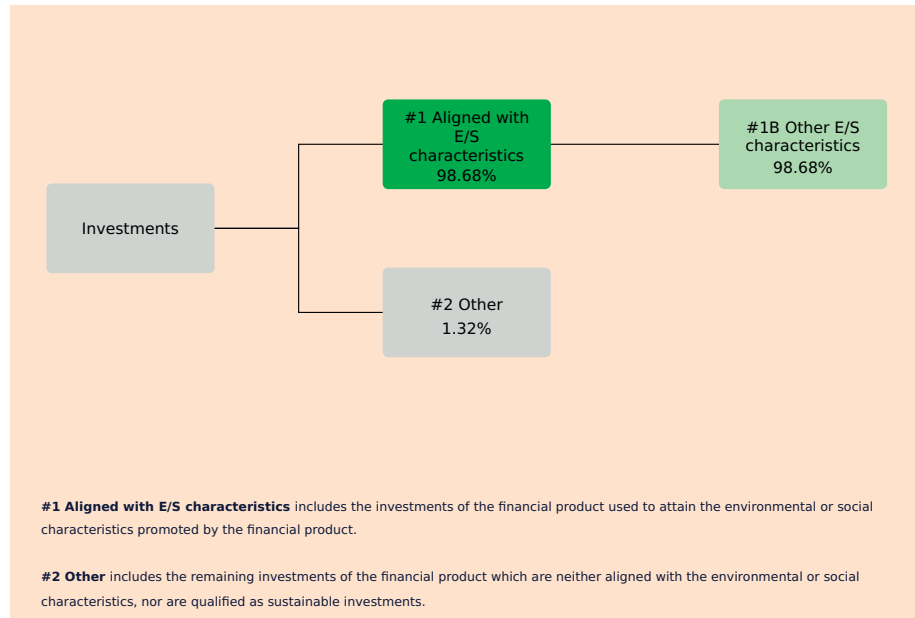
investments in specific assets.

purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

98.68% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

1.32% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investment in funds that are not subject to the same restrictions.



● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|------------------------|---------------|
| Financials | 26.89 |
| Communication Services | 8.60 |
| Consumer Discretionary | 11.08 |
| Information Technology | 14.09 |
| Industrials | 9.32 |
| Consumer Staples | 3.93 |
| Energy | 4.28 |
| Real Estate | 3.95 |
| Health Care | 1.67 |
| Materials | 3.08 |
| Utilities | 1.40 |
| Sovereign | 10.37 |
| Unclassified | 0.02 |
| Cash | 1.32 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.51 |
| 10102020 | Oil & Gas Exploration & Production | 1.12 |
| 10102030 | Oil & Gas Refining & Marketing | 2.65 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 4.28 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

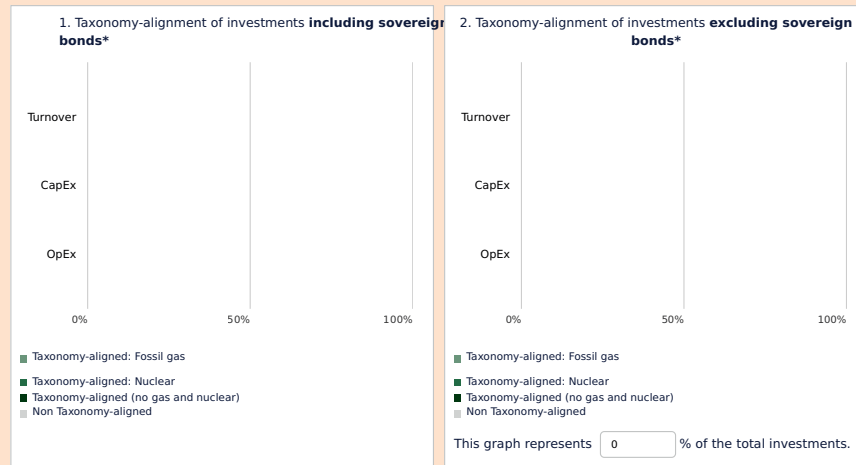
- Yes
- In fossil gas In nuclear energy
- No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

made by investee companies, relevant for a transition to a green economy.

- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

Not applicable.



What was the share of socially sustainable investments?

Not applicable.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

1.32% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Global Income Fund

Legal entity identifier: 549300PUP73JHFHWC12

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

| Yes | No |
|---|---|
| <input type="checkbox"/> It made sustainable investments with an environmental objective: _____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy | <input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>38.85</u> % of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective |
| <input type="checkbox"/> It made sustainable investments with a social objective: _____% | <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments |



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Global Income Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

From 18 January 2024:

The Fund intended to make sustainable investments by contributing to environmental objectives (such as climate change, water management, pollution prevention) and to social objectives (such as good health, well-being and gender equality).

The Fund sought to achieve those objectives by investing in (i) issuers which contributed positively to selected UN Sustainable Development Goals (SDGs) (generating at least 25% of the issuer's revenue) that relate to the above objectives, or (ii) green, sustainability-linked and social bonds. The Fund could also use a best-in-class approach and select companies that score higher (scores of 1 or 2 on either environmental or social factors can be considered as long as the issuer does not lag on the other pillar), when compared to their peers, on environmental or social factors utilizing the Investment Manager's proprietary scoring methodology. It should be noted that the full weight in the portfolio will count as sustainable investments when meeting the above criteria.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

From 18 January 2024:

The Fund primarily used the mandatory principal adverse impacts (PAI) indicators defined in Table 1 of Annex I of the regulatory technical standards for Regulation 2019/2088, combined with qualitative research and/or engagement, to assess whether the sustainable investments of the Fund cause significant harm (DNSH) to a relevant environmental or social investment objective. Where a company was determined to cause such significant harm, it could still be held within the Fund but did not count toward the "sustainable investments" within the Fund. For the avoidance of doubt, the assessment was done prior to investment and on the full holding.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please see above on how the indicators for adverse impacts on sustainability factors were taken into account.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

From 18 January 2024:

The portion of sustainable investments excluded companies, sectors or countries from the investment universe when such companies violate international norms and standards according to the definitions of the International Labour Organisation (ILO), the OECD or the United Nations. All issuers considered for investment were screened for compliance with, and excluded if they do not meet, UN Global Compact principles, based on third-party data and the Investment Manager's proprietary analysis and research.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|--|------------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 42,073.19 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 6,592.24 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 458,096.02 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 506,761.46 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 545.43 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,211.34 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 1.24 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 63.44 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 33.53 | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | 6. Energy consumption intensity per high impact climate sector | | |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.15 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 1.81 | |
| | Manufacturing | 0.44 | |
| | Mining & Quarrying | 1.05 | |
| Real Estate Activities | 0.38 | | |
| Transportation & Storage | 1.73 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.65 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.11 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 2.30 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.00 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.39 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |

| | | |
|---|-------|---|
| 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 31.73 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| 12. Unadjusted gender pay gap | 24.22 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| 13. Board gender diversity | 37.42 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|----------------|
| US TREASURY N/B | Sovereign | 3.79% | United States |
| 3I GROUP PLC | Financials | 2.19% | United Kingdom |
| MICROSOFT CORP | Information Technology | 1.58% | United States |
| UNION PAC CORP | Industrials | 1.56% | United States |
| UNITEDHEALTH GRP | Health Care | 1.53% | United States |
| TEXAS INSTRUMENT | Information Technology | 1.39% | United States |
| AMERICAN TOWER C | Real Estate | 1.37% | United States |
| BROADCOM INC | Information Technology | 1.28% | United States |
| AZE COM | Industrials | 1.17% | Belgium |
| CANADA-GOV'T | Sovereign | 1.16% | Canada |
| AIA | Financials | 1.15% | Hong Kong |
| PROGRESSIVE CORP | Financials | 1.15% | United States |
| TRACTOR SUPPLY | Consumer Discretionary | 1.13% | United States |
| VERALLIA | Materials | 1.08% | France |
| INTERCONTINENTAL | Financials | 1.05% | United States |



What was the proportion of sustainability-related investments?

Asset allocation describes the share of

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity

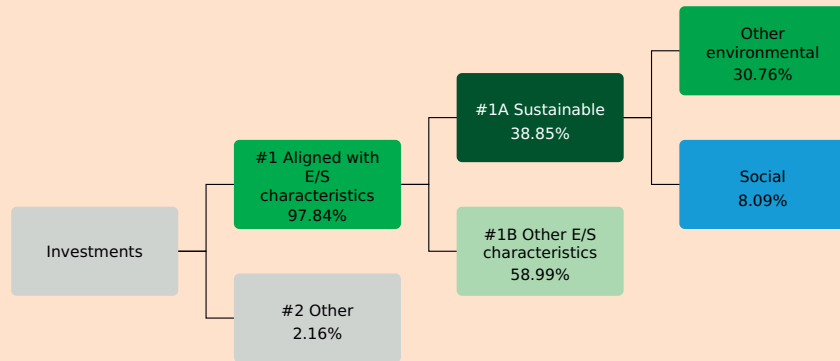
investments in specific assets.

purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

● **What was the asset allocation?**

97.84% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

2.16% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investments in other funds not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period.

| Sector (GICS) | Weight % |
|--------------------------|---------------|
| Financials | 29.48 |
| Communication Services | 6.09 |
| Consumer Discretionary | 9.51 |
| Information Technology | 6.40 |
| Industrials | 9.06 |
| Consumer Staples | 6.79 |
| Energy | 2.64 |
| Real Estate | 2.85 |
| Health Care | 4.29 |
| Materials | 1.69 |
| Utilities | 2.63 |
| Sovereign | 16.28 |
| Unclassified | 0.13 |
| Cash & Other/Derivatives | 2.16 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.66 |
| 10102020 | Oil & Gas Exploration & Production | 1.82 |
| 10102030 | Oil & Gas Refining & Marketing | 0.05 |
| 10102040 | Oil & Gas Storage & Transportation | 0.11 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 2.64 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:
- **turnover** reflecting the share of revenue from green activities



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

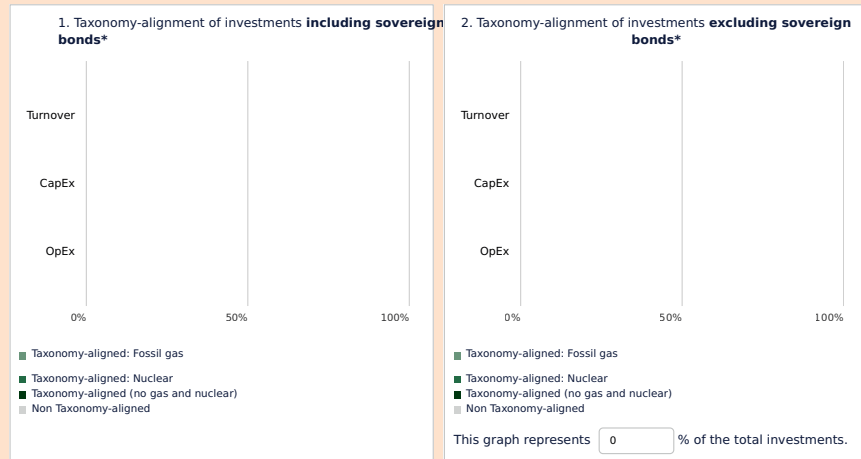
- Yes
- In fossil gas In nuclear energy
- No

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

of investee companies.

- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

30.76% of the Fund was invested in sustainable investments with an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

8.09% of the Fund was invested in socially sustainable investments.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

2.16% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Pan European High Income Fund

Legal entity identifier: 549300M8GW9ZCHKQX27

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

Yes

No

| | |
|---|---|
| <p><input type="checkbox"/> It made sustainable investments with an environmental objective: _____ %</p> <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <p><input type="checkbox"/> It made sustainable investments with a social objective: _____ %</p> | <p><input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>52.91</u> % of sustainable investments</p> <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p> |
|---|---|



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Pan European High Income Fund (the "Fund") aimed to promote environmental characteristics related to natural resource utilization and pollution (by excluding companies involved in coal extraction and production, and unconventional oil and gas such as Arctic oil and gas exploration/extraction, oil sands extraction and Shale Energy extraction). The Fund also promoted social characteristics related to human rights (by excluding companies in violation of any UN Global Compact's principles, based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding issuers involved in tobacco production and tobacco related products and services, recreational cannabis, controversial weapons and manufacture of nuclear warheads or whole nuclear or whole nuclear missiles outside of the Non-Proliferation Treaty.

The environmental and social characteristics of the Fund were achieved by applying the exclusions criteria described above.

● **How did the sustainability indicators perform?**

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability | Indicator Performance |
|---|--|
| UN Global Compact, excluded if non-compliant | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| International sanctions, sanctioned investments are prohibited | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial weapons, excluded if 0%, including companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the NPT. | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Coal, excluded if Thermal Coal extraction: $\geq 5\%$ of revenue, Thermal Coal Power Generation: $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Unconventional oil & gas, excluded if $\geq 5\%$ of revenue on each of the following: - Arctic oil & gas exploration; - Oil sands extraction; - Shale energy extraction; | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco excluded if Tobacco production $\geq 5\%$ revenue, Tobacco-related products and services $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Recreational cannabis excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |

● **...and compared to previous periods?**

As per the previous year, the Fund was managed with no breaches to the exclusions set out above.

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

From 18 January 2024:

The Fund intended to make sustainable investments by contributing to environmental objectives (such as climate change, water management, pollution prevention) and to social objectives (such as good health, well-being and gender equality).

The Fund sought to achieve those objectives by investing in (i) issuers which contributed positively to selected UN Sustainable Development Goals (SDGs) (generating at least 25% of the issuer's revenue) that relate to the above objectives, or (ii) green, sustainability-linked and social bonds. The Fund could also use a best-in-class approach and select companies that score higher (scores of 1 or 2 on either environmental or social factors can be considered as long as the issuer does not lag on the other pillar), when compared to their peers, on environmental or social factors utilizing the Investment Manager's proprietary scoring methodology. It should be noted that the full weight in the portfolio will count as sustainable investments when meeting the above criteria.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

From 18 January 2024:

The Fund primarily used the mandatory principal adverse impacts (PAI) indicators defined in Table 1 of Annex I of the regulatory technical standards for Regulation 2019/2088, combined with qualitative research and/or engagement, to assess whether the sustainable investments of the Fund cause significant harm (DNSH) to a relevant environmental or social investment objective. Where a company was determined to cause such significant harm, it could still be held within the Fund but did not count toward the "sustainable investments" within the Fund. For the avoidance of doubt, the assessment was done prior to investment and on the full holding.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please see above on how the indicators for adverse impacts on sustainability factors were taken into account.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

From 18 January 2024:

The portion of sustainable investments excluded companies, sectors or countries from the investment universe when such companies violate international norms and standards according to the definitions of the International Labour Organisation (ILO), the OECD or the United Nations. All issuers considered for investment were screened for compliance with, and excluded if they do not meet, UN Global Compact principles, based on third-party data and the Investment Manager's proprietary analysis and research.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric |
|---|---|--------------|--|
| Greenhouse gas emissions | 1. GHG Emissions | 265,449.80 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 40,645.12 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 2,483,735.77 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) |
| | | 2,789,830.69 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) |
| | 2. Carbon footprint | 634.69 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) |
| | 3. GHG Intensity of investee companies | 1,563.35 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) |
| | 4. Exposure to companies active in the fossil fuel sector | 1.47 | % of the fund exposed to any fossil fuels revenue |
| | 5. Share of non-renewable energy consumption | 59.07 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) |
| | 5. Share of non-renewable energy production | 37.62 | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector |
| | Agriculture, Forestry & Fishing | 0.00 | |
| | Construction | 0.00 | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 2.21 | |
| | Manufacturing | 0.34 | |
| | Mining & Quarrying | 0.81 | |
| Real Estate Activities | 0.61 | | |
| Transportation & Storage | 1.33 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.63 | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.04 | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 6.27 | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.00 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.65 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations of UN Global Compact principles and Organisation for | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |

| | | |
|---|-------|---|
| Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | | |
| 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 19.66 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| 12. Unadjusted gender pay gap | 22.35 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| 13. Board gender diversity | 40.13 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting the **greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|----------------------|------------------------|----------|----------------|
| UCGIM FLT 12/31/2049 | Financials | 1.44% | Italy |
| SANTAN FLT 12/2049 | Financials | 1.10% | Spain |
| SANOFI | Health Care | 0.68% | France |
| ENEL FIN INTL NV | Utilities | 0.67% | Netherlands |
| TOTALENERGIES SE | Energy | 0.66% | France |
| ALLIANZ SE-REG | Financials | 0.65% | Germany |
| ROCHE HLDG-GENUS | Health Care | 0.64% | Switzerland |
| STONPB 8.25 7/31/202 | Consumer Discretionary | 0.63% | United Kingdom |
| DEUTSCHE TELEKOM | Communication Services | 0.63% | Germany |
| US TREASURY N/B | Sovereign | 0.62% | United States |
| UNICREDIT SPA | Financials | 0.61% | Italy |
| UPM-KYMMENE OYJ | Materials | 0.58% | Finland |
| AXA | Financials | 0.55% | France |
| LLOYDS BK GR PLC | Financials | 0.54% | United Kingdom |
| MERCK KGAA | Health Care | 0.53% | Germany |

Asset allocation
describes the share of
investments in specific
assets.



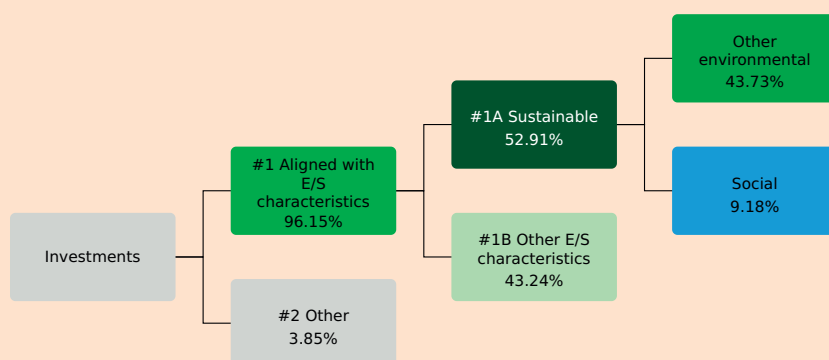
What was the proportion of sustainability-related investments?

The exclusions were screened to the full investment universe, representing at least 90% of the portfolio (#1 Aligned with E/S characteristics) by virtue of the binding elements of the Fund's investment strategy. Ancillary liquid assets and money market instruments which were held for cash management/liquidity purposes may not have been assessed for compliance with the above exclusion framework (#2 Other).

What was the asset allocation?

96.15% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

3.85% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes; and investment in funds that are not subject to the same restrictions.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

In which economic sectors were the investments made?

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|---------------------------|---------------|
| Financials | 34.87 |
| Communication Services | 8.38 |
| Consumer Discretionary | 11.10 |
| Information Technology | 3.58 |
| Industrials | 6.14 |
| Consumer Staples | 7.77 |
| Energy | 4.65 |
| Real Estate | 2.44 |
| Health Care | 5.29 |
| Materials | 4.39 |
| Utilities | 6.09 |
| Sovereign | 1.45 |
| Cash & Others/Derivatives | 3.85 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.81 |
| 10102010 | Integrated Oil & Gas | 2.28 |
| 10102020 | Oil & Gas Exploration & Production | 0.39 |
| 10102030 | Oil & Gas Refining & Marketing | 1.16 |
| 10102040 | Oil & Gas Storage & Transportation | 0.01 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 4.65 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?

- Yes
 In fossil gas In nuclear energy
 No

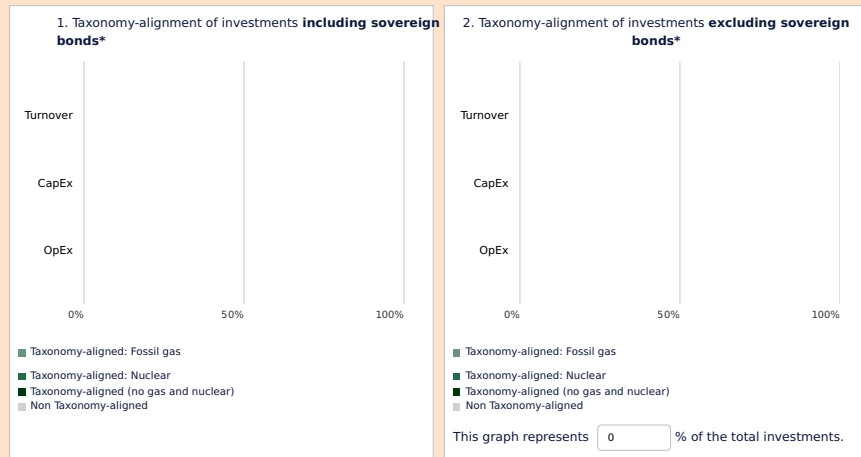
¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure (CapEx)** shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure (OpEx)** reflects the green operational activities of investee companies.

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

Not applicable.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?

43.73% of the Fund was invested in sustainable investments with an environmental objective not aligned with the EU Taxonomy.



What was the share of socially sustainable investments?

9.18% of the Fund was invested in socially sustainable investments.



What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?

3.85% of the Fund's asset allocation was included under "Other". As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes. The Fund held ancillary liquid assets or money market instruments for cash management/liquidity purposes which were not assessed for compliance with the above exclusion framework. Due to the neutral nature of the assets, no minimum safeguards were in place.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section "How did the sustainability indicators perform" above for further information.

In addition, as part of the Fund's consideration of principal adverse impacts on sustainability factors, investment teams, with support from the ESG Research Team, monitored the investments against PAI indicators. Invesco conducted research into certain issuers in the Fund's portfolio that were deemed to flag against PAI indicators, in order to determine whether any engagement activity was required in accordance with the engagement policy.



Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

How did this financial product perform compared to the reference benchmark?

Not applicable.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Template periodic disclosure for the financial products referred to in Article 8, paragraphs 1, 2 and 2a, of Regulation (EU) 2019/2088 and Article 6, first paragraph, of Regulation (EU) 2020/852

Product name: Invesco Sustainable Allocation Fund

Legal entity identifier: 549300B34T2N4JKYF235

Environmental and/or social characteristics

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852, establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Did this financial product have a sustainable investment objective?

| Yes | No |
|---|---|
| <input type="checkbox"/> It made sustainable investments with an environmental objective: _____% <ul style="list-style-type: none"> <input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy | <input checked="" type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of <u>51.02</u> % of sustainable investments <ul style="list-style-type: none"> <input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy <input checked="" type="checkbox"/> with a social objective |
| <input type="checkbox"/> It made sustainable investments with a social objective: _____% | <input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments |



To what extent were the environmental and/or social characteristics promoted by this financial product met?

Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

The Invesco Sustainable Allocation Fund (the "Fund") aimed to promote environmental characteristics related to climate change mitigation (such as carbon emissions) as well as natural resource utilization and pollution (for example by exclusion of companies involved in fossil fuel, coal, nuclear power or activities generating pollution)

The Fund also promoted social characteristics related to human rights by excluding companies in violation of any UN Global Compact's principles (based on third-party data and the Investment Manager's proprietary analysis and research) and by excluding controversial activities issuers involved in (but not limited to) manufacturing or sale of conventional weapons or production and distribution of tobacco. The Fund aimed to select companies and issuers that display superior sustainable management and sustainable products or processes, fulfilling ecological and social requirements particularly well, ranging from climate efficiency and low water consumption to labour safety and satisfaction. Ecological characteristics were assessed using an energy transition score. Social features were considered by excluding companies with controversial business behaviours.

The Fund achieved its environmental and social characteristics by applying its exclusion and best-in class approach on an on-going basis.

The Fund is managed systematically. In every rebalancing, it is ensured that the Fund meets the environmental and social characteristics.

How did the sustainability indicators perform?

The Fund used a variety of indicators to measure the attainment of the environmental and social characteristics.

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

This included:

| Sustainability Indicator | Indicator Performance |
|---|--|
| Turnover derived from thermal coal mining, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Turnover derived from burning coal for power generation, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Proportion in electricity generation fuel mix from coal, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Structural increase of thermal coal activities over 3 years, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenues that comes from projects or the extraction of tar sands and oil shale, as well as the proportion of reserves in tar sands or oil shale, excluded if 0% | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Involvement in fracking activities, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Involvement in arctic drilling activities, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenues are derived from fossil fuel industriess including upstream $\geq 5\%$ (exploration and production), midstream (processing and transport) and power generation from fossil sources, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Structural increase of fossil activities over 3 year, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Production of restricted chemicals, excluded if 0% | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in the field of endangering biodiversity, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in the field of preventing and managing accidental pollution or soil pollution, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in the field of community involvement (including e.g., impact of operations on the local economy, responsible tax strategy, trasnfer of technology and skills), excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Turnover from nuclear power, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Proportion in electricity generation fuel mix from nuclear power, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Production of genetically modified organisms, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Manufacture or sale of civilian firearms or related products, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Sales that are related to military sales including key parts or services for conventional weapons , excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversial Weapons, excluded if 0% | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Turnover from production and distribution of tobacco, excluded if $\geq 5\%$ | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Turnover from production of tobacco, excluded | During the reference period, there were no active breaches |

| | |
|--|--|
| if >=5% | of the Fund's exclusion criteria. |
| Fail to pass the global compact screening, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in Labour Rights including the supply chain, forced or child labour and discrimination, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in Pollution or lack of protection of water resources, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Involvement in recreational cannabis, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Controversies in corruption, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Animal testing and extensive farming operations (proportion of turnover (expressed as a threshold) that comes from the production of cosmetics tested on animals and/or from intensive farming operations), excluded if >=5% | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Production of genetically modified organisms, excluded if Yes | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| The Fund's Scope 1 and 2 GHG emission intensity vs the market cap weighted benchmark's (MSCI World index) Scope 1 and 2 GHG emission intensity | 62.4 vs 89.7 |
| % of issuers that are in the Top 75% of universe based on the energy transition score | 100% |

● **...and compared to previous periods?**

With regards to the exclusions disclosed in the table above, there were no active breaches noted during the previous reference period (from March 2022 to February 2023). For the other sustainability indicators used, please refer to the table below for a comparison with the previous period.

| Sustainability Indicator | Indicator Performance 28-Feb-23 | Indicator Performance 29-Feb-24 |
|--|---------------------------------|---------------------------------|
| The Fund's Scope 1 and 2 GHG emission intensity vs the market cap weighted benchmark's (MSCI World index) Scope 1 and 2 GHG emission intensity | 87.9 vs 124.6 | 62.4 vs 89.7 |
| % of issuers that are in the Top 75% of universe based on the energy transition score | 100% | 100% |

● **What were the objectives of the sustainable investments that the financial product partially made and how did the sustainable investment contribute to such objectives?**

The Fund made sustainable investments by contributing to environmental objectives (such as climate change, water management, pollution prevention) and to social objectives (such as good health, well-being and gender equality).

The Fund sought to achieve those objectives by investing in (i) issuers which contribute positively to selected UN Sustainable Development Goals (SDGs) (generating at least 25% of the issuer's revenue) that relate to the above objectives, or (ii) companies which generate a material part of the revenue from environmental impact themes such as energy transition (by selecting companies in the top 25% based on the energy transition score within its region and sector), healthcare (by selecting companies part of the GICS Sector 35) and food (by selecting companies part of the GICS Industry 302020). The Fund also used a best-in-class approach, utilizing the

investment manager's proprietary scoring methodology and selecting companies in the top 75% within the respective peer group for either score eligible. It should be noted that the full weight in the portfolio counted as sustainable investments when meeting the above criteria.

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments that the financial product partially made not cause significant harm to any environmental or social sustainable investment objective?**

The Fund primarily used the mandatory principal adverse impacts (PAI) indicators defined in Table 1 of Annex I of the regulatory technical standards for Regulation 2019/2088, combined with qualitative research and/or engagement, to assess whether the sustainable investments of the Fund cause significant harm (DNSH) to a relevant environmental or social investment objective. Where a company was determined to cause such significant harm, it could still be held within the Fund but did not count toward the "sustainable investments" within the Fund. For the avoidance of doubt, the assessment was done prior to investment and on the full holding.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please see above on how the indicators for adverse impacts on sustainability factors were taken into account.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The Fund excluded companies, sectors or countries from the investment universe when such companies violate international norms and standards according to the definitions of the International Labour Organisation (ILO), the OECD or the United Nations. All issuers considered for investment were screened for compliance with, and excluded if they did not meet UN Global Compact principles, based on third-party data and the Investment Manager's proprietary analysis and research.

The EU Taxonomy sets out a "do not significant harm" principle by which Taxonomy-aligned investments should not significantly harm EU Taxonomy objectives and is accompanied by specific Union criteria.

The "do no significant harm" principle applies only to those investments underlying the financial product that take into account the EU criteria for environmentally sustainable economic activities. The investments underlying the remaining portion of this financial product do not take into account the EU criteria for environmentally sustainable economic activities.

Any other sustainable investments must also not significantly harm any environmental or social objectives.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the Fund:

| Adverse sustainability indicator | PAI | Data | Metric | |
|---|---|-----------|--|---|
| Greenhouse gas emissions | 1. GHG Emissions | 1,660.53 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 471.75 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 25,192.48 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 27,324.75 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) | |
| | 2. Carbon footprint | 602.53 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) | |
| | 3. GHG Intensity of investee companies | 1,147.91 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) | |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue | |
| | 5. Share of non-renewable energy consumption | 65.79 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) | |
| | 5. Share of non-renewable energy production | 8.99 | | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector | |
| | Agriculture, Forestry & Fishing | 0.00 | | |
| | Construction | 0.04 | | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 1.05 | | |
| | Manufacturing | 2.59 | | |
| | Mining & Quarrying | 1.29 | | |
| | Real Estate Activities | 0.64 | | |
| | Transportation & Storage | 1.67 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 1.85 | | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.39 | | | |
| Biodiversity | 7. Activities negatively affecting biodiversity-sensitive areas | 2.57 | | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where |

| | | | |
|------------------------------------|--|--------|--|
| | | | activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 0.11 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 230.91 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations fo UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of proceses and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 29.48 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/ complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 19.27 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 35.87 | Waited Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period which is: From the 1st of March 2023 to the 29th of February 2024. The

data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|----------------|
| CANADA-GOV'T | Sovereign | 3.34% | Canada |
| MICROSOFT CORP | Information Technology | 2.97% | United States |
| DEUTSCHLAND REP | Sovereign | 1.99% | Germany |
| NVIDIA CORP | Information Technology | 1.77% | United States |
| BKO 0 9/15/2023 | Sovereign | 1.63% | Germany |
| META PLATFORMS-A | Communication Services | 1.61% | United States |
| EUROPEAN INVT BK | Financials | 1.55% | Luxembourg |
| BROADCOM INC | Information Technology | 1.31% | United States |
| CISCO SYSTEMS | Information Technology | 1.29% | United States |
| UK TSY GILT | Sovereign | 1.23% | United Kingdom |
| DEUTSCHLAND REP | Sovereign | 1.19% | Germany |
| BKNG US COM | Consumer Discretionary | 1.14% | United States |
| UK TSY GILT | Sovereign | 1.03% | United Kingdom |
| CITIGROUP INC | Financials | 0.96% | United States |
| WALMART INC | Consumer Staples | 0.90% | United States |



Asset allocation describes the share of investments in specific assets.

What was the proportion of sustainability-related investments?

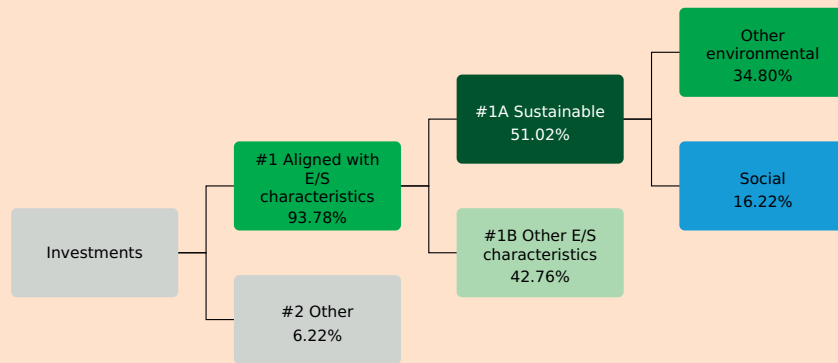
The Fund made investments aligned with its environmental and social characteristics for a minimum of 90% of its portfolio (#1 Aligned with E/S characteristics) by virtue of binding elements of the Fund's investment strategy. A maximum of 10% was invested in money market instruments or ancillary liquid assets for liquidity management purposes (#2 Other).

● What was the asset allocation?

93.78% of the Fund was selected according to the binding elements of the investment strategy, on the basis that they aligned with the environmental and social characteristics of the Fund.

6.22% of the Fund was invested in financial derivative instruments for investment and/or hedging and/or efficient portfolio management purposes, cash that was held for ancillary liquidity purposes, and investments in other funds that were not subject to the same restrictions.

51.02% of the Fund was invested in sustainable investments.



#1 Aligned with E/S characteristics includes the investments of the financial product used to attain the environmental or social characteristics promoted by the financial product.

#2 Other includes the remaining investments of the financial product which are neither aligned with the environmental or social characteristics, nor are qualified as sustainable investments.

The category **#1 Aligned with E/S characteristics** covers:

- The sub-category **#1A Sustainable** covers environmentally and socially sustainable investments.

- The sub-category **#1B Other E/S characteristics** covers investments aligned with the environmental or social characteristics that do not qualify as sustainable investments.

● **In which economic sectors were the investments made?**

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|--------------------------|---------------|
| Financials | 19.53 |
| Communication Services | 5.01 |
| Consumer Discretionary | 9.42 |
| Information Technology | 15.60 |
| Industrials | 9.36 |
| Consumer Staples | 5.68 |
| Energy | 0.00 |
| Real Estate | 1.06 |
| Health Care | 7.77 |
| Materials | 4.35 |
| Utilities | 0.77 |
| Sovereign | 15.23 |
| Cash & Other/Derivatives | 6.22 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.00 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other



To what extent were the sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

activities to make a substantial contribution to an environmental objective.

Transitional activities are activities for which low-carbon alternatives are not yet available and among others have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies.
- **capital expenditure** (CapEx) shows the green investments made by investee companies, relevant for a transition to a green economy.
- **operational expenditure** (OpEx) reflects the green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy²?**

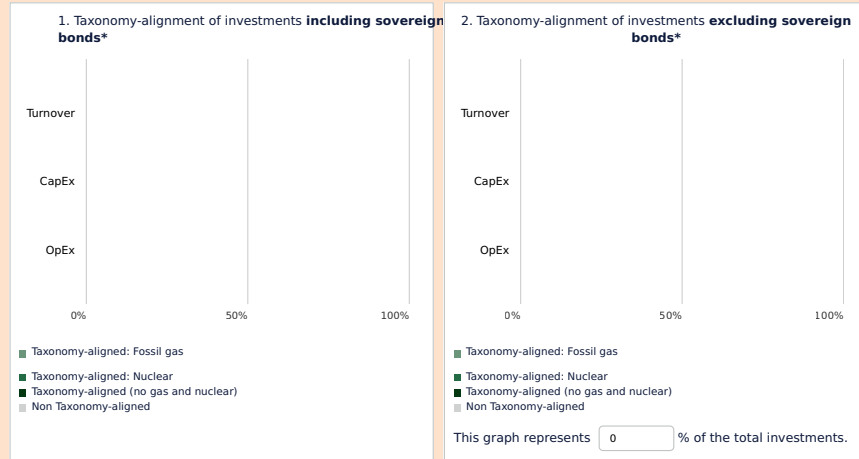
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds*, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments that were aligned with the EU Taxonomy compare with previous reference periods?**

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.

● **What was the share of sustainable investments with an environmental objective not aligned with the EU Taxonomy?**

51.02% of the Fund was invested in sustainable investments with an environmental objective not aligned with the EU Taxonomy. The Investment Manager monitors closely the evolution of the dataset and their reliance and may increase the portion of sustainable investments aligned with EU Taxonomy as the case may be, which will decrease the exposure to sustainable investments not aligned with EU Taxonomy in the Fund.



● **What was the share of socially sustainable investments?**

16.22% of the Fund was invested in socially sustainable investments.



● **What investments were included under "other", what was their purpose and were there any minimum environmental or social safeguards?**

As described above, the Fund could hold ancillary liquid assets or money market instruments for cash management/liquidity purposes which was not assessed for compliance with the above ESG framework. Due to the neutral nature of the assets, no minimum safeguards were put in place.

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do not significantly harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

Index derivatives were not assessed on a look-through basis, unless such an index had a significant allocation to prohibited activities.



What actions have been taken to meet the environmental and/or social characteristics during the reference period?

The Fund achieved the environmental and social characteristics by complying with the exclusions and the best-in-class approach, which was consistent with attaining the environmental and social characteristics promoted by the Fund.

Please refer to the section “How did the sustainability indicators perform” above for further information.

In addition to the Fund’s sustainability indicators outlined in the answer to the second question of the report, as part of the Fund’s consideration of principal adverse impacts on sustainability factors, the ESG team supported the investment teams in monitoring the investments against PAI indicators. Research is conducted into certain issuers in the Fund’s portfolio that were deemed to flag against PAI indicators, in order to determine whether a consideration plan should be developed. For flagging companies that are deemed to have not sufficiently addressed their impact relating to a particular PAI, a consideration plan will be developed. For the Fund, 2 companies flagging on PAI indicators were considered, and following a qualitative consideration overlay, developed a consideration plan for 2 companies.



How did this financial product perform compared to the reference benchmark?

The Fund was not compared to a reference benchmark.

Reference benchmarks are indexes to measure whether the financial product attains the environmental or social characteristics that they promote.

● **How does the reference benchmark differ from a broad market index?**

Not applicable.

● **How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the environmental or social characteristics promoted?**

Not applicable.

● **How did this financial product perform compared with the reference benchmark?**

Not applicable.

● **How did this financial product perform compared with the broad market index?**

Not applicable.

Sustainable investment means an investment in an economic activity that contributes to an environmental or social objective, provided that the investment does not significantly harm any environmental or social objective and that the investee companies follow good governance practices.

The **EU Taxonomy** is a classification system laid down in Regulation (EU) 2020/852 establishing a list of **environmentally sustainable economic activities**. That Regulation does not lay down a list of socially sustainable economic activities. Sustainable investments with an environmental objective might be aligned with the Taxonomy or not.

Sustainable investment objective

Did this financial product have a sustainable investment objective?

Yes **No**

| | |
|---|--|
| <p><input checked="" type="checkbox"/> It made sustainable investments with an environmental objective: <u>96.88</u> %</p> <p><input type="checkbox"/> in economic activities that qualify as environmentally sustainable under the EU Taxonomy</p> <p><input checked="" type="checkbox"/> in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</p> <p><input type="checkbox"/> It made sustainable investments with a social objective: _____ %</p> | <p><input type="checkbox"/> It promoted Environmental/Social (E/S) characteristics and while it did not have as its objective a sustainable investment, it had a proportion of _____ % of sustainable investments</p> <p><input type="checkbox"/> with an environmental objective in economic activities that qualify as environmentally sustainable under the EU Taxonomy</p> <p><input type="checkbox"/> with an environmental objective in economic activities that do not qualify as environmentally sustainable under the EU Taxonomy</p> <p><input type="checkbox"/> with a social objective</p> <p><input type="checkbox"/> It promoted E/S characteristics, but did not make any sustainable investments</p> |
|---|--|



Sustainability indicators measure how the environmental or social characteristics promoted by the financial product are attained.

To what extent was the sustainable investment objective of this financial product met?

The Invesco Sustainable Global Income Fund (the "Fund") aimed to support the transition to a low carbon economy over the medium to long term with a view to achieving the long term goals of the Paris Agreement. The Fund sought to achieve its sustainable objective by investing primarily in corporate and government bonds as well as equity of companies globally, where companies demonstrate stronger climate characteristics compared to their sector peers. The Fund invested in sustainable investments which contribute to the environmental objective of climate change mitigation within the meaning of EU Taxonomy.

In order to demonstrate alignment with the long-term goals of the Paris Agreement, the Fund reported its carbon emissions intensity against the carbon emissions intensity of the composite equivalent Carbon Transition Benchmarks of the above indices i.e. 50% MSCI World ESG Climate Transition (EU CTB) Select Index (USD), (35%) ICE Global Corporate Climate Transition Index and (15%) ICE Global High Yield Climate Transition Index.

How did the sustainability indicators perform?

The Fund used various sustainability indicators as described below:

The reference period for data reported in this document is from the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period unless specified otherwise.

| Sustainability Indicator | Indicator Performance |
|--|---|
| Overall Global Compact Compliance, excluded if assessed as being Not Compliant with any principle | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Thermal Coal Extraction, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Thermal Coal Power Generation, excluded if $\geq 10\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenues, production capacity or actual production from: 1) Arctic oil & gas exploration extraction, 2) Oil sands extraction, 3) Shale energy extraction, excluded if $> 5\%$ of revenue from any sub-category | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Oil & gas exploration, production, refining transportation and/or storage, excluded if $\geq 25\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenue from illegal & controversial weapons (anti-personnel mines, cluster munition, depleted uranium, biological / chemical weapons etc.), excluded if $> 0\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Military Contracting Weapons, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Military Contracting Weapons related products and services excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Small Arms Military / Law Enforcement, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco products production, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Tobacco Products Related Products / Services excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Revenues from the production of or sales of recreational cannabis products, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Small Arms Civilian customers (Assault Weapons) , excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Small Arms Retail / Distribution, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Small Arms Key Components, excluded if $\geq 5\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| Companies involved in the manufacture of nuclear warheads or whole nuclear missiles outside of the Non-Proliferation Treaty (NPT), excluded if $\geq 0\%$ of revenue | During the reference period, there were no active breaches of the Fund's exclusion criteria. |
| The Fund's climate change score vs. overall climate comparator score | Fund score 1.68 vs Climate Comparator score 2.40 |
| % of Non-scored issuers, qualitative comment from investment team | 16.60% - When companies are not covered by the climate comparator, the investment team conducts quantitative and qualitative analysis to determine if these companies meet their definition of sustainable. The majority of unscored issuers are in areas essential to the transition such as low carbon electricity generation or distribution or in quasi government/inter government institutions. |
| The Fund's carbon emission intensity vs. the carbon emissions intensity of the composite equivalent Carbon Transition Benchmarks of the above indices i.e. 50% MSCI World ESG Climate Transition (EU CTB) Select Index (USD), (35%) ICE Global Corporate Climate Transition Index and (15%) ICE Global High Yield Climate Transition Index | 656 vs 1023.08 (-35%) |

● **...and compared to previous periods?**

The Fund performed broadly in line with previous quarters, with a slight increase in the percentage of unscored names due to increased unscored high-yield exposure. These issuers all have strong climate characteristics. Please refer to the table below for a comparison with the previous period.

| Sustainability Indicator | Indicator Performance 28-Feb-23 | Indicator Performance 29-Feb-24 |
|--|---|---|
| % of Non-scored issuers, qualitative comment from investment team | 11.64% - When companies are not covered by the climate comparator, the investment team conducts quantitative and qualitative analysis to determine if these companies meet their definition of sustainable. The majority of unscored issuers are in areas essential to the transition such as low carbon electricity generation or distribution or in quasi government/inter government institutions. | 16.60% - When companies are not covered by the climate comparator, the investment team conducts quantitative and qualitative analysis to determine if these companies meet their definition of sustainable. The majority of unscored issuers are in areas essential to the transition such as low carbon electricity generation or distribution or in quasi government/inter government institutions. |
| The Fund's carbon emission intensity vs. the carbon emissions intensity of the composite equivalent Carbon Transition Benchmarks of the above indices i.e. 50% MSCI World ESG Climate Transition (EU CTB) Select Index (USD), (35%) ICE Global Corporate Climate Transition Index and (15%) ICE Global High Yield Climate Transition Index | 653.67 vs 1063.56 (-39%) - due to data availability, this data point was provided as of 31 March 2023. | 656 vs 1023.08 (-35%) |

Principal adverse impacts are the most significant negative impacts of investment decisions on sustainability factors relating to environmental, social and employee matters, respect for human rights, anti-corruption and anti-bribery matters.

● **How did the sustainable investments not cause significant harm to any sustainable investment objective?**

The Fund primarily used the mandatory principal adverse impacts (PAI) indicators defined in Table 1 of Annex I of the regulatory technical standards for Regulation 2019/2088, combined with qualitative research and/or engagement, to assess whether the sustainable investments of the Fund cause significant harm (DNSH) to a relevant environmental or social investment objective. Where a company was determined to cause such significant harm, such company was excluded from investment in the Fund. For the avoidance of doubt, the assessment was done prior to investment and on the full holding.

How were the indicators for adverse impacts on sustainability factors taken into account?

Please see above on how the indicators for adverse impacts on sustainability factors have been taken into account.

Were sustainable investments aligned with the OECD Guidelines for Multinational Enterprises and the UN Guiding Principles on Business and Human Rights? Details:

The Fund excluded companies, sectors or countries from the investment universe when such companies violate international norms and standards according to the definitions of the International Labour Organisation (ILO), the OECD or the United Nations. All issuers considered for investment were screened for compliance with, and excluded if they did not meet, UN Global Compact principles, based on third-party data and the Investment Manager's proprietary analysis and research.



How did this financial product consider principal adverse impacts on sustainability factors?

The Fund considered principal adverse impacts on sustainability factors (PAIs) by carrying out a qualitative and quantitative review of key metrics (primarily the 14 indicators as defined in Table 1 of the Annex I of the regulatory technical standards for Regulation 2019/2088). The quantitative included a review of all current Invesco holdings and the relevant PAI data. Through this initial review an absolute threshold was set that flagged issuers that failed to meet minimum standards, as well as companies that flagged on a binary output (such as controversial weapons or UN Global Compact violations). Once issuers were flagged for the quantitative review, an assessment was

completed to understand if there is publicly available information from the issuer that we were aware of that can be shown to be addressing the poor performance on the flagged PAI. The ESG research team assigned the issuer a score as to how well they were addressing the poor performance. For flagging companies that are deemed to have not sufficiently mitigated their impact relating to a particular PAI, a consideration plan will be developed. This plan can comprise of a varied set of actions, which should be commensurate with the severity of the issue, the ESG features of the Fund as further describe above, and the likelihood of effecting change through engagement. A consideration plan can include, but is not limited to, direct engagement, monitoring, letters and email correspondence, and leveraging industry bodies. If no improvement was established through such corporate engagement, then the Fund could consider divesting and/or excluding investments.

The below table shows the PAI data for the fund:

| Adverse sustainability indicator | PAI | Data | Metric | |
|---|--|----------|--|---|
| Greenhouse gas emissions | 1.GHG Emissions | 205.38 | Scope 1 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 147.03 | Scope 2 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 7,065.42 | Scope 3 fund financed emissions (Tonnes of CO2 equivalent) | |
| | | 7,417.82 | Total Financed emissions (Scope 1 + Scope 2 + Scope 3) (Tonnes of CO2 equivalent) | |
| | 2. Carbon footprint | 417.73 | Fund level Carbon footprint (Scope 1 + Scope 2 + Scope 3) (Per Million EUR Invested) | |
| | 3. GHG Intensity of investee companies | 858.56 | Fund level Total Emission Intensity- Scope 1+2+3 (Per Million EUR Revenue) | |
| | 4. Exposure to companies active in the fossil fuel sector | 0.00 | % of the fund exposed to any fossil fuels revenue | |
| | 5. Share of non-renewable energy consumption | 56.33 | Adjusted Weighted Average of all issuers in the fund's share of non-renewable energy consumption and non-renewable energy production of investee companies from non-renewable energy sources compared to renewable energy sources, expressed as a percentage of total energy sources (%) | |
| | 5. Share of non-renewable energy production | 16.42 | | |
| | 6. Energy consumption intensity per high impact climate sector | | Adjusted weighted average energy consumption of issuers in the fund in GWh per million EUR of revenue of investee companies, per high impact climate sector | |
| | Agriculture, Forestry & Fishing | 0.00 | | |
| | Construction | 0.01 | | |
| | Electricity, Gas, Steam & Air Conditioning Supply | 0.60 | | |
| | Manufacturing | 0.20 | | |
| | Mining & Quarrying | 0.00 | | |
| | Real Estate Activities | 0.10 | | |
| | Transportation & Storage | 1.70 | | |
| Water Supply, Sewerage, Waste Management & Remediation Activities | 0.80 | | | |
| Wholesale & Retail Trade & Repair of Motor Vehicles & Motorcycles | 0.07 | | | |
| Biodiversity | 7. Activites negatively affecting biodiversity-sensitive areas | 2.48 | | Share of investments in the fund of investee companies with sites/operations located in or near to biodiversity-sensitive areas where |

| | | | |
|------------------------------------|---|-------|---|
| | | | activities of those investee companies negatively affect those areas |
| Water | 8. Emissions to water | 12.74 | Adjusted weighted average per issuer in the fund's emissions to water generated by investee companies per million EUR invested (Tonnes) |
| Waste | 9. Hazardous waste and radioactive waste ratio | 0.32 | Tonnes of hazardous waste and radioactive waste generated by investee companies per million EUR invested, expressed as a weighted average |
| Social and employee matters | 10. Violations of UN Global Compact principles and Organisation for Economic Cooperation and Development (OECD) Guidelines for Multinational Enterprises | 0.00 | Share of investments in investee companies that have been involved in violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 11. Lack of processes and compliance mechanisms to monitor compliance with UN Global Compact principles and OECD Guidelines for Multinational Enterprises | 33.31 | Share of investments in investee companies without policies to monitor compliance with the UNGC principles or OECD Guidelines for Multinational Enterprises or grievance/complaints handling mechanisms to address violations of the UNGC principles or OECD Guidelines for Multinational Enterprises |
| | 12. Unadjusted gender pay gap | 18.66 | Weighted Average of all issuers' in the portfolio unadjusted gender pay gap of investee companies |
| | 13. Board gender diversity | 37.39 | Weighted Average of all issuers in the portfolio ratio of female to male board members in investee companies, expressed as a percentage of all board members |
| | 14. Exposure to controversial weapons (anti-personnel mines, cluster munitions, chemical weapons and biological weapons) | 0.00 | Share of investments in investee companies involved in the manufacture or selling of controversial weapons |

Notes:

Although Scope 3 emissions are included in the above table showing the PAI scores for the Fund, they were not included in the quantitative review process to consider PAIs during the reporting period.

The data presented in the above table is calculated using information provided by a third-party data vendor. The accuracy, completeness, and relevance of the calculated data are contingent upon the accuracy and completeness of the data provided by this third-party vendor. The numbers reported represent our best effort to provide the most accurate calculations in light of the data available. However, there are no warranties or representations, express or implied, regarding the completeness, accuracy, or suitability of this data for any particular purpose.



What were the top investments of this financial product?

The list includes the investments constituting **the greatest proportion of investments** of the financial product during the reference period

which is From the 1st of March 2023 to the 29th of February 2024. The data is representative of the reference period.

| Largest Investments | Sector | % Assets | Country |
|---------------------|------------------------|----------|----------------|
| MICROSOFT CORP | Information Technology | 1.93% | United States |
| RELX PLC | Industrials | 1.19% | United Kingdom |
| EUROPEAN INVT BK | Financials | 1.13% | Luxembourg |
| ACCENTURE PLC-A | Information Technology | 1.12% | Ireland |
| AMERICAN EXPRESS | Financials | 1.11% | United States |
| UNITEDHEALTH GRP | Health Care | 1.08% | United States |
| TEXAS INSTRUMENT | Information Technology | 1.07% | United States |
| APPLE INC | Information Technology | 1.05% | United States |
| MOODY'S CORP | Financials | 1.03% | United States |
| 3I GROUP PLC | Financials | 1.03% | United Kingdom |
| US TREASURY N/B | Sovereign | 1.02% | United States |
| ZURICH INSURANCE | Financials | 1.02% | Switzerland |
| SIEMENS FINAN | Industrials | 1.00% | Netherlands |
| HOME DEPOT INC | Consumer Discretionary | 0.99% | United States |
| THERMO FISHER | Health Care | 0.97% | United States |



Asset allocation describes the share of investments in specific assets.

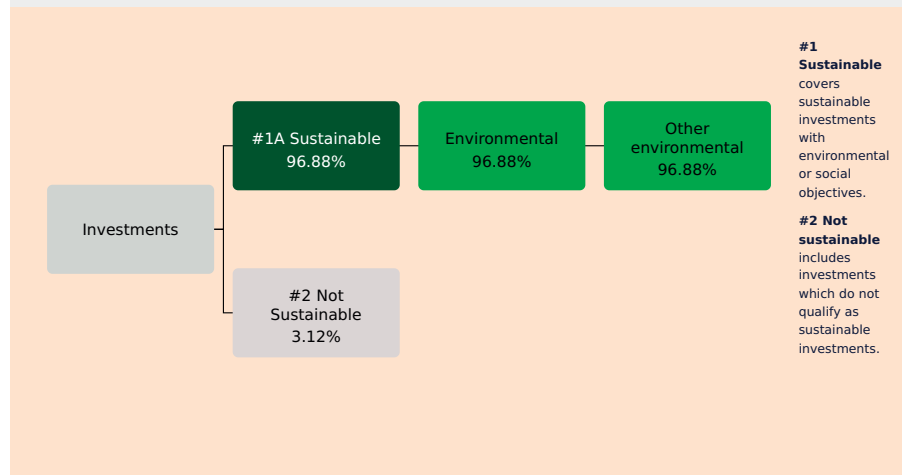
What was the proportion of sustainability-related investments?

The Fund invested a 90% minimum in sustainable investments (#1 Sustainable) that have an environmental objective not aligned with the EU Taxonomy by virtue of binding elements of the Fund's investment strategy.

What was the asset allocation?

96.88% of the Fund was invested in sustainable investments.

3.12% of the Fund was invested in financial derivative instruments for hedging and/or efficient portfolio management purposes, cash that was held for ancillary liquidity purposes, and investments in other funds that were not subject to the same restrictions.



In which economic sectors were the investments made?

GICS Sector Breakdown - the data is representative of the reference period

| Sector (GICS) | Weight % |
|---------------------------|---------------|
| Financials | 20.96 |
| Communication Services | 7.38 |
| Consumer Discretionary | 12.46 |
| Information Technology | 9.78 |
| Industrials | 15.90 |
| Consumer Staples | 4.78 |
| Energy | 0.00 |
| Real Estate | 3.58 |
| Health Care | 6.37 |
| Materials | 4.06 |
| Utilities | 9.16 |
| Sovereign | 2.45 |
| Cash & Others/Derivatives | 3.12 |
| Total | 100.00 |

GICS Level 4 breakdown for Energy Sector

| Sub-Industry Code | Sub-Industry Name | Weight |
|-------------------|------------------------------------|-------------|
| 10101010 | Oil & Gas Drilling | 0.00 |
| 10101020 | Oil & Gas Equipment & Services | 0.00 |
| 10102010 | Integrated Oil & Gas | 0.00 |
| 10102020 | Oil & Gas Exploration & Production | 0.00 |
| 10102030 | Oil & Gas Refining & Marketing | 0.00 |
| 10102040 | Oil & Gas Storage & Transportation | 0.00 |
| 10102050 | Coal & Consumable Fuels | 0.00 |
| Total | | 0.00 |

To comply with the EU Taxonomy, the criteria for **fossil gas** include limitations on emissions and switching to fully renewable power or low-carbon fuels by the end of 2035. For **nuclear energy**, the criteria include comprehensive safety and waste management rules.

Enabling activities directly enable other



To what extent were sustainable investments with an environmental objective aligned with the EU Taxonomy?

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

activities to make a substantial contribution to an environmental objective

Transitional activities are economic activities for which low-carbon alternatives are not yet available and that have greenhouse gas emission levels corresponding to the best performance.

Taxonomy-aligned activities are expressed as a share of:

- **turnover** reflecting the share of revenue from green activities of investee companies
- **capital expenditure (CapEx)** showing the green investments made by investee companies, e.g. for a transition to a green economy.
- **operational expenditure (OpEx)** reflecting green operational activities of investee companies.

● **Did the financial product invest in fossil gas and/or nuclear energy related activities complying with the EU Taxonomy¹?**

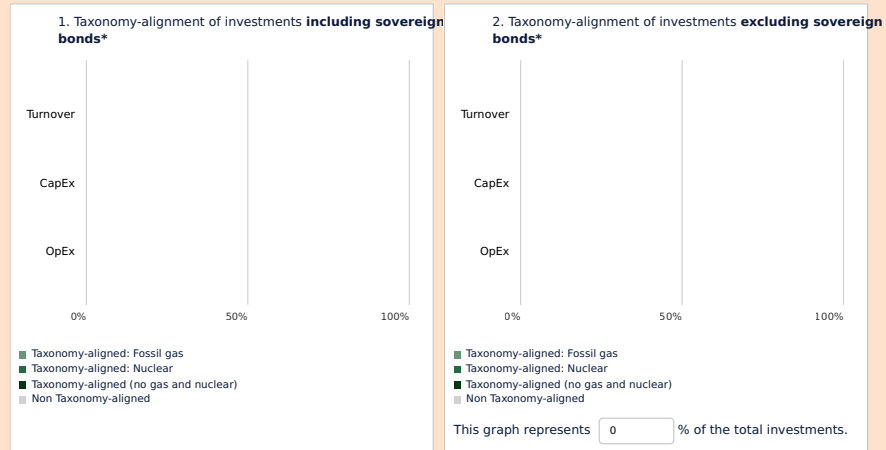
Yes

In fossil gas

In nuclear energy

No

The graphs below show in green the percentage of investments that were aligned with the EU Taxonomy. As there is no appropriate methodology to determine the taxonomy-alignment of sovereign bonds^{*}, the first graph shows the Taxonomy alignment in relation to all the investments of the financial product including sovereign bonds, while the second graph shows the Taxonomy alignment only in relation to the investments of the financial product other than sovereign bonds.



*For the purpose of these graphs, 'sovereign bonds' consist of all sovereign exposures.

● **What was the share of investments made in transitional and enabling activities?**

Not applicable.

● **How did the percentage of investments aligned with the EU Taxonomy compare with previous reference periods?**

The Fund does not commit to a minimum of sustainable investments with an environmental objective aligned with EU Taxonomy. The Fund's portfolio was not aligned with the EU Taxonomy.

are sustainable investments with an environmental objective that **do not take into account the criteria** for environmentally sustainable economic activities under the EU Taxonomy.



● **What was the share of sustainable investments with an environmental objective that were not aligned with the EU Taxonomy?**

96.88 % of the Fund was invested in sustainable investments according to the sustainable investment objective of the Fund. The Investment Manager monitors closely the evolution of the dataset and their reliance and may increase the portion of sustainable investments aligned with EU Taxonomy as the case may be, which will decrease the exposure to sustainable investments not aligned with EU Taxonomy in the Fund.



● **What was the share of socially sustainable investments?**

0% of the Fund was invested in socially sustainable investments.



● **What investments were included under "not sustainable", what was their purpose and were there any minimum environmental or social safeguards?**

3.12% of the Fund's asset allocation were included under "Not Sustainable".

¹ Fossil gas and/or nuclear related activities will only comply with the EU Taxonomy where they contribute to limiting climate change ("climate change mitigation") and do no significant harm to any EU Taxonomy objective - see explanatory note in the left hand margin. The full criteria for fossil gas and nuclear energy economic activities that comply with the EU Taxonomy are laid down in Commission Delegated Regulation (EU) 2022/1214.

The investments included under “Not sustainable” were only ancillary liquid assets as well as investment in some money markets instruments, money market funds, and debt issued by governments or local authorities used to manage Fund duration and liquidity at the overall Fund level.

The Investment Manager applied the minimum environmental and social safeguards as follows:

- Where the Fund holds ancillary liquid assets at the depositary of the SICAV, we confirmed that such entity was not involved in any severe controversial activities.

- Where the Fund holds money market instruments, the counterparty to such instruments was not involved in any severe controversial activities.

- Where the Fund holds debt issued by governments or local authorities to manage the liquidity or duration of the Fund, the issuers were not subject to international sanctions (At Invesco we continuously monitor any applicable sanctions, including those imposed by the UN/US/EU and UK. These sanctions may preclude investments in the securities of various governments/regimes/entities and as such will be included in our compliance guidelines and workflows designed to ensure compliance with such sanctions. The wording of international sanctions is something that we pay particular attention to as there are occasions where sanctions can exist in limited form, for example allowing investments in the secondary market)

- Finally, where the Fund invests in money market funds, they complied with article 8 and minimum safeguards were therefore met.

The Fund could use derivatives for hedging which were not assessed against the sustainable investment objective of the Fund, however the counterparty to such derivatives were not involved in any severe controversies.



What actions have been taken to attain the sustainable investment objective during the reference period?

Please refer to the section “How did the sustainability indicators perform” above for further information.

In addition to the Fund’s sustainability indicators outlined in the answer to the second question of the report, as part of the Fund’s consideration of principal adverse impacts on sustainability factors, the ESG team supported the investment teams in monitoring the investments against PAI indicators. Research is conducted into certain issuers in the Fund’s portfolio that were deemed to flag against PAI indicators, in order to determine whether a consideration plan should be developed. For flagging companies that are deemed to have not sufficiently addressed their impact relating to a particular PAI, a consideration plan will be developed. For the Fund, 3 companies flagging on PAI indicators were considered, and following a qualitative consideration overlay, developed a consideration plan for 1 company.



How did this financial product perform compared to the reference sustainable benchmark?

The Fund was not compared to a reference benchmark.

Reference benchmarks are indexes to measure whether the financial product attains the sustainable objective.

● How did the reference benchmark differ from a broad market index?

Not applicable.

● How did this financial product perform with regard to the sustainability indicators to determine the alignment of the reference benchmark with the sustainable investment objective?

Not applicable.

● How did this financial product perform compared with the reference benchmark?

Not applicable.

● How did this financial product perform compared with the broad market index?

Not applicable.

Board of Directors

Mr. Fergal Dempsey
(Chairperson)
(appointed 1 January 2024)
52 Moyné Road
Ranelagh
Dublin 6
D06 R8X6
Ireland
Independent Director, Ireland

Mr. Bernard Langer
(Chairperson)
(resigned effective
31 December 2023)
An der Welle 5
1st Floor
60322 Frankfurt am Main
Germany
Chief Investment Officer
IM – IQS – International
Invesco Germany

Mr. Peter Carroll
37A Avenue J.F. Kennedy
L-1855 Luxembourg
Grand Duchy of Luxembourg
Head of EMEA Delegation
Oversight, Invesco, Luxembourg

Mr. Timothy Caverly
4, Rue Tony Neuman
L-2241 Luxembourg
Grand Duchy of
Luxembourg
Independent Director,
Luxembourg

Mr. Rene Marston
Perpetual Park
Henley
United Kingdom
Head of Product Strategy &
Development EMEA,
Invesco, United Kingdom

Mr. Andrea Mornato
Invesco Management S.A.
Succursale Italia
Via Bocchetto 6
20123 Milano, Italy
Head of Client Relationship
Management EMEA, Invesco,
Italy

Invesco Funds
(Registered Office)
Vertigo Building – Polaris
2-4 rue Eugène Ruppert
L-2453 Luxembourg

Management Company &
Distributor
Invesco Management S.A.
37A Avenue J.F. Kennedy
L-1855 Luxembourg

Investment Managers/Investment
Sub-Managers
Invesco Advisers, Inc.
1555 Peachtree Street, N.E.
Atlanta, Georgia
GA 30309
USA

Invesco Asset Management
Deutschland GmbH
An der Welle 5
D-60322 Frankfurt am Main
Germany

Invesco Asset Management Limited
Registered Office
Perpetual Park
Perpetual Park Drive
Henley-on-Thames
Oxfordshire RG9 1HH
United Kingdom

Invesco Asset Management (Japan)
Limited
Roppongi Hills Mori Tower 14F
P.O. Box 115
10-1, Roppongi 6-chome
Minato-ku
Tokyo 106-6114
Japan

Invesco Canada Ltd.
120 Bloor Street East,
Suite 700
Toronto
Ontario M4W 1B7
Canada

Invesco Hong Kong Limited
45/F Jardine House,
1 Connaught Place
Central Hong Kong

Invesco Asset Management
Singapore Ltd
9 Raffles Place
#18-01 Republic Plaza
Singapore 0148619

ORGANISATION

Non-Binding Investment Adviser
Invesco Asset Management (India)
Private Limited
Unit No: 2101 A, 21st Floor, A-Wing
Marathon Futurex, N. M. Joshi Marg
Lower Parel
Mumbai, 400 013
India

Invesco Great Wall Fund Management
Company Limited
21F Tower 1 Kerry Plaza
N°1 Zhongxin Si Road
Futian District, Shenzhen, 518048
People's Republic of China

Administration Agent, Domiciliary,
Depositary, Corporate & Paying
Agent in Luxembourg
The Bank of New York Mellon SA/NV
Luxembourg Branch
Vertigo Building - Polaris
2-4 rue Eugène Ruppert
L-2453 Luxembourg

Registrar & Transfer Agent
The Bank of New York Mellon SA/NV,
Luxembourg Branch
Vertigo Building - Polaris
2-4 rue Eugène Ruppert
L-2453 Luxembourg

Auditor
PricewaterhouseCoopers,
Société coopérative
2, rue Gerhard Mercator
L-2182 Luxembourg

Legal Advisers to the SICAV
Arendt & Medernach S.A.
41 A, Avenue J.F. Kennedy
L-2082 Luxembourg

Austrian Distributor
Invesco Asset Management
Österreich-Zweigniederlassung der
Invesco Asset Management
Deutschland GmbH
Rotenturmstrasse 16 - 18
A-1010 Vienna
Austria
Tel: +43 1 316 20 00

Invesco Limited Representative
Offices:
Austria
Invesco Asset Management
Österreich-Zweigniederlassung der
Invesco Asset Management
Deutschland GmbH
Rotenturmstrasse 16 - 18
A-1010 Vienna
Austria
Tel: +43 1 316 20 00

Belgium
Invesco Management S.A.
(Luxembourg) Belgian Branch
143/4 Avenue Louise
B-1050 Brussels
Belgium
Tel: +32 2 641 0181

France
Invesco Management S.A.,
Succursale en France
18 rue de Londres
75009 Paris
France
Tel: +33 1 56 62 43 77

Germany
Invesco Asset Management
Deutschland GmbH
An der Welle 5
D-60322 Frankfurt am Main
Germany
Tel: +49 69 29807 0

Hong Kong and Macau
Invesco Hong Kong Limited
45/F, Jardine House
1 Connaught Place
Central Hong Kong
Phone +852 3128 6000
Fax +852 3128 6001

Ireland
Invesco Investment Management Limited
Ground Floor
2 Cumberland Place
Fenian Street
Dublin 2
Ireland
Tel: +353 1 439 8000

Italy and Greece
Invesco Management S.A.
Succursale Italia
Via Bocchetto, 6
20123 Milano
Italy
Tel: +39 02 88074 1

Netherlands
Invesco Management S.A. Dutch Branch
Vinoly Building
Claude Debussylaan 26
1062 MD Amsterdam
Netherlands
Tel: +31 208 88 02 21

Spain, Portugal and Latin America
Invesco Management S.A.
Sucursal en España
Calle Goya 6/3rd Floor
28001 Madrid
Spain
Tel: +34 91 781 3020
Fax: +34 91 576 0520

Sweden, Denmark, Finland and
Norway
Invesco Management S.A.
(Luxembourg) Swedish Filial
c/o Conventum
Kungsgatan 9
Stockholm 111 43
Sweden
Tel: +46 85 054 13 76

Switzerland
Representative in Switzerland
Invesco Asset Management
(Switzerland) Limited *
Talacker 34
8001 Zurich - Switzerland
Tel: +41 44 287 90 00
Fax: +41 44 287 90 10

Paying agent in Switzerland
BNP PARIBAS, Paris, Zurich Branch
Selnaustrasse 16
8002 Zürich - Switzerland

United Kingdom
Invesco Funds Managers Limited
Registered Office
Perpetual Park
Perpetual Park Drive
Henley-on-Thames
Oxfordshire RG9 1HH
United Kingdom
Tel: +44 (0) 1491 417 000
Fax: +44 (0) 1491 416 000

* Location at which the prospectus, the key information documents, the annual and semi-annual reports, the articles of incorporation and a list of all approved purchases and sales can be obtained free of charge

Contact us

Invesco Management S.A.

Tel: +353 1 439 8100

Email: queries@invesco.com