

Invesco Senior Income Trust
Form N-Q
July 29, 2016

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UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS
OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-08743

Invesco Senior Income Trust

(Exact name of registrant as specified in charter)

1555 Peachtree Street, N.E., Atlanta, Georgia 30309

(Address of principal executive offices) (Zip code)

Sheri Morris

1555 Peachtree Street, N.E., Atlanta, Georgia 30309

(Name and address of agent for service)

Registrant's telephone number, including area code: (713) 626-1919

Date of fiscal year end: 2/28

Date of reporting period: 5/31/16

Item 1. Schedule of Investments.

Invesco Senior Income Trust

Quarterly Schedule of Portfolio Holdings

May 31, 2016

invesco.com/us

VK-CE-SINC-QTR-1 05/16

Invesco Advisers, Inc.

Schedule of Investments

May 31, 2016

(Unaudited)

| | Interest Rate | Maturity Date | Principal Amount (000) ^(a) | Value |
|---|------------------|------------------|---|--------------|
| Variable Rate Senior Loan Interests 116.84%^(c) | | | | |
| Aerospace & Defense 2.71% | | | | |
| BE Aerospace Inc., Term Loan | 3.75% | 12/16/2021 | \$ 2,327 | \$ 2,342,476 |
| CAMP International Holding Co., First Lien Term Loan | 4.75% | 05/31/2019 | 1,256 | 1,256,228 |
| Consolidated Aerospace Manufacturing, LLC, Term Loan | 4.75% | 08/11/2022 | 1,529 | 1,446,622 |
| IAP Worldwide Services, Revolver Loan ^(d) | 0.00% | 07/18/2018 | 1,255 | 1,229,709 |
| Second Lien Term Loan (Acquired 07/18/2014-08/18/2014; Cost \$1,364,540) | 8.00% | 07/18/2019 | 1,457 | 1,448,023 |
| PRV Aerospace, LLC, Term Loan | 6.50% | 05/09/2018 | 2,612 | 2,442,165 |
| Transdigm Inc., Term Loan C | 3.75% | 02/28/2020 | 4,941 | 4,951,882 |
| Term Loan D | 3.75% | 06/04/2021 | 2,457 | 2,461,642 |
| Term Loan E | 3.50% | 05/16/2022 | 4,944 | 4,932,174 |
| | | | | 22,510,921 |
| Air Transport 0.58% | | | | |
| Delta Air Lines, Inc., Revolver Loan ^(d) | 0.00% | 10/18/2017 | 1,076 | 1,056,992 |
| Gol LuxCo S.A. (Luxembourg), Term Loan | 6.50% | 08/31/2020 | 3,076 | 3,076,242 |
| United Continental Holdings, Inc., Term Loan B-1 | 3.50% | 09/15/2021 | 657 | 658,541 |
| | | | | 4,791,775 |
| Automotive 3.38% | | | | |
| Autoparts Holdings Ltd., First Lien Term Loan | 7.00% | 07/29/2017 | 663 | 615,767 |
| BBB Industries, LLC, Second Lien Term Loan | 9.75% | 11/03/2022 | 548 | 516,770 |
| Britax Group Ltd., Term Loan | 4.50% | 10/15/2020 | 463 | 381,922 |
| FCA US LLC, Term Loan | 3.50% | 05/24/2017 | 622 | 624,177 |
| Federal-Mogul Holdings Corp., Term Loan B | 4.00% | 04/15/2018 | 524 | 507,420 |
| Term Loan C | 4.75% | 04/15/2021 | 14,152 | 13,439,840 |
| Goodyear Tire & Rubber Co., Second Lien Term Loan | 3.75% | 04/30/2019 | 794 | 796,833 |
| Midas Intermediate Holdco II, LLC, Delayed Draw Incremental Term Loan | 4.50% | 08/18/2021 | 94 | 93,834 |
| Incremental Term Loan | 4.50% | 08/18/2021 | 1,669 | 1,674,602 |
| MPG Holdco I Inc., Term Loan B-1 | 3.75% | 10/20/2021 | 1,904 | 1,908,218 |
| Schaeffler AG (Germany), Term Loan B | 4.25% | 05/15/2020 | 94 | 94,634 |
| Tower Automotive Holdings USA, LLC, Term Loan | 4.00% | 04/23/2020 | 2,796 | 2,789,102 |
| Transtar Holding Co., | 7.75% | 10/09/2018 | 3,677 | 2,625,423 |

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| | | | | |
|--|--------|------------|-------|------------|
| First Lien Term Loan | | | | |
| Second Lien Term Loan | 10.00% | 10/09/2019 | 1,117 | 335,233 |
| Wand Intermediate I L.P., First Lien Term Loan | 4.75% | 09/17/2021 | 1,015 | 1,017,763 |
| Second Lien Term Loan | 8.25% | 09/17/2022 | 732 | 660,902 |
| | | | | 28,082,440 |
| Beverage and Tobacco 0.07% | | | | |
| Winebow Holdings, Inc., Second Lien Term Loan | 8.50% | 12/31/2021 | 728 | 618,378 |
| Building & Development 2.84% | | | | |
| Beacon Roofing Supply, Inc., Term Loan | 4.00% | 10/01/2022 | 1,000 | 1,003,412 |
| Beazer Homes USA, Inc., Term Loan B (Acquired 03/15/2016; Cost \$2,349,630) | 6.41% | 03/11/2018 | 2,382 | 2,370,075 |
| Capital Automotive L.P., Second Lien Term Loan | 6.00% | 04/30/2020 | 2,512 | 2,534,128 |
| HD Supply, Inc., Incremental Term Loan | 3.75% | 08/13/2021 | 219 | 219,547 |
| Lake at Las Vegas Joint Venture, LLC, Exit Revolver Loan (Acquired 07/17/2012; Cost \$19,114) ^(d) | 0.00% | 02/28/2017 | 19 | 12,424 |
| PIK Exit Revolver Loan (Acquired 07/19/2010-03/31/2016; Cost \$239,046) ^(e) | 5.00% | 02/28/2017 | 239 | 155,380 |

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

Invesco Senior Income Trust

| | Interest Rate | Maturity Date | Principal Amount (000) ^(a) | Value |
|--|---------------|---------------|---------------------------------------|------------|
| Building & Development (continued) | | | | |
| Mannington Mills, Inc., Term Loan | 4.75% | 10/01/2021 | \$ 359 | \$ 354,240 |
| Mueller Water Products, Inc., Term Loan | 4.00% | 11/25/2021 | 57 | 57,641 |
| Nortek, Inc., Incremental Term Loan 1 | 3.50% | 10/30/2020 | 846 | 845,153 |
| Quikrete Holdings, Inc., First Lien Term Loan | 4.00% | 09/26/2020 | 5,749 | 5,771,396 |
| Re/Max International, Inc., Term Loan | 4.00% | 07/31/2020 | 1,772 | 1,773,735 |
| Realogy Corp., Synthetic LOC Term Loan B | 4.72% | 10/10/2016 | 13 | 13,300 |
| Tamarack Resort LLC, PIK Term Loan A (Acquired 03/07/2014-03/31/2016; Cost \$551,963) ^(e) | 3.75% | 03/05/2020 | 7,882 | 7,912,897 |
| PIK Term Loan B ^(e) | 13.00% | 03/07/2018 | 551 | 553,307 |
| | 6.50% | 02/28/2019 | 409 | 0 |
| | | | | 23,576,635 |
| Business Equipment & Services 13.64% | | | | |
| Acosta, Inc., Term Loan B-1 | 4.25% | 09/26/2021 | 500 | 498,166 |
| Asurion LLC, Incremental Term Loan B-1 | 5.00% | 05/24/2019 | 135 | 135,374 |
| Incremental Term Loan B-2 | 4.25% | 07/08/2020 | 11,879 | 11,737,846 |
| Incremental Term Loan B-4 | 5.00% | 08/04/2022 | 868 | 866,519 |
| Second Lien Term Loan | 8.50% | 03/03/2021 | 12,745 | 12,506,339 |
| Brickman Group Ltd. LLC, First Lien Term Loan | 4.00% | 12/18/2020 | 3,709 | 3,706,220 |
| Second Lien Term Loan | 7.50% | 12/17/2021 | 665 | 655,489 |
| Caraustar Industries, Inc., Incremental Term Loan | 8.00% | 05/01/2019 | 631 | 633,147 |
| Term Loan | 8.00% | 05/01/2019 | 2,433 | 2,436,230 |
| Checkout Holding Corp., Second Lien Term Loan | 7.75% | 04/11/2022 | 2,284 | 1,474,572 |
| Term Loan B | 4.50% | 04/09/2021 | 3,720 | 3,301,492 |
| Connolly, LLC, Second Lien Term Loan | 8.00% | 05/14/2022 | 1,780 | 1,749,087 |
| Crossmark Holdings, Inc., First Lien Term Loan | 4.50% | 12/20/2019 | 1,965 | 1,368,617 |
| Second Lien Term Loan | 8.75% | 12/21/2020 | 731 | 321,714 |
| Dream Secured Bondco AB (Sweden), Term Loan B-1 | 5.25% | 10/21/2022 | EUR 892 | 1,002,243 |
| Emdeon Inc., Term Loan B-2 | 3.75% | 11/02/2018 | 2,838 | 2,841,923 |
| Term Loan B-3 | 3.75% | 11/02/2018 | 405 | 405,264 |
| Equinix, Inc., Term Loan B (Acquired 12/07/2015; Cost \$574,400) | 4.00% | 01/08/2023 | 576 | 578,642 |
| Expert Global Solutions, Inc., First Lien Term Loan B | 8.50% | 04/03/2018 | 2,096 | 2,098,773 |
| First Data Corp., Term Loan | 4.44% | 03/24/2021 | 17,988 | 18,092,845 |
| Genesys Telecom Holdings, U.S., Inc., Term Loan 2 | 4.50% | 11/13/2020 | 2,170 | 2,174,264 |
| Global Payments, Inc., Term Loan B | 3.94% | 04/22/2023 | 2,464 | 2,488,073 |
| Hillman Group, Inc., Term Loan | 4.50% | 06/30/2021 | 1,948 | 1,933,132 |

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| | | | | |
|---|-------|------------|-------|-----------|
| Inmar, Inc., Second Lien Term Loan | 8.00% | 01/27/2022 | 22 | 19,730 |
| KAR Auction Services, Inc., Term Loan B-3 | 4.25% | 03/09/2023 | 3,060 | 3,087,032 |
| Karman Buyer Corp., Second Lien Term Loan | 7.50% | 07/25/2022 | 2,262 | 2,174,071 |
| Term Loan | 4.25% | 07/25/2021 | 378 | 377,126 |
| Kronos Inc., First Lien Incremental Term Loan | 4.50% | 10/30/2019 | 1,531 | 1,536,063 |
| Second Lien Term Loan | 9.75% | 04/30/2020 | 1,145 | 1,171,408 |
| Peak 10, Inc., Second Lien Term Loan (Acquired 06/10/2014; Cost \$366,130) | 8.25% | 06/17/2022 | 369 | 308,048 |
| Prime Security Services Borrower, LLC, Incremental Term Loan B-1 | 5.50% | 05/02/2022 | 3,976 | 4,021,940 |
| Sensus USA, Inc., First Lien Term Loan | 6.50% | 04/05/2023 | 3,053 | 3,060,831 |
| SolarWinds Holdings, Inc., Term Loan | 6.50% | 02/03/2023 | 4,419 | 4,431,632 |
| Spin Holdco Inc., First Lien Term Loan | 4.25% | 11/14/2019 | 7,894 | 7,795,293 |
| TaxAct, Inc., Term Loan | 7.00% | 12/31/2022 | 1,529 | 1,536,143 |

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

Invesco Senior Income Trust

| | Interest Rate | Maturity Date | Principal Amount (000) ^(a) | Value |
|---|---------------|---------------|---------------------------------------|--------------|
| Business Equipment & Services (continued) | | | | |
| TNS Inc., | | | | |
| First Lien Term Loan | 5.00% | 02/14/2020 | \$ 1,316 | \$ 1,308,269 |
| Second Lien Term Loan | 9.00% | 08/14/2020 | 184 | 179,745 |
| Trans Union LLC, Term Loan B-2 | 3.50% | 04/09/2021 | 4,466 | 4,473,893 |
| Ventia Deco LLC, Term Loan B | 5.50% | 05/21/2022 | 753 | 759,481 |
| Wash MultiFamily Acquisition Inc., | | | | |
| Canadian First Lien Term Loan | 4.25% | 05/13/2022 | 130 | 129,062 |
| Canadian Second Lien Term Loan | 8.00% | 05/14/2023 | 21 | 20,404 |
| First Lien Term Loan | 4.25% | 05/13/2022 | 742 | 736,950 |
| Second Lien Term Loan | 8.00% | 05/12/2023 | 119 | 116,497 |
| West Corp., Term Loan B-11 | 4.25% | 11/24/2021 | 1,794 | 1,799,964 |
| WOWMIDCO S.A.S. (France), Term Loan B | 5.50% | 03/16/2023 | EUR 1,224 | 1,366,778 |
| | | | | 113,416,331 |
| Cable & Satellite Television 5.59% | | | | |
| Charter Communications Operating, LLC, Term Loan I | 3.50% | 01/24/2023 | 8,210 | 8,266,467 |
| CSC Holdings, LLC, Term Loan | 5.00% | 10/09/2022 | 8,186 | 8,267,365 |
| ION Media Networks, Inc., Term Loan B-1 | 4.75% | 12/18/2020 | 2,640 | 2,650,060 |
| MCC Iowa, Term Loan J | 3.75% | 06/30/2021 | 442 | 442,111 |
| Mediacom Illinois LLC, Term Loan G | 3.50% | 06/30/2021 | 1,160 | 1,164,759 |
| Telenet Financing USD LLC, Term Loan AD ^(f) | | 05/05/2024 | 1,873 | 1,885,571 |
| Virgin Media Investment Holdings Ltd. (United Kingdom), Term Loan F | 3.65% | 06/30/2023 | 6,438 | 6,450,167 |
| WideOpenWest Finance, LLC, Term Loan B | 4.50% | 04/01/2019 | 2,432 | 2,434,516 |
| YPSO Holding S.A. (France) | | | | |
| Term Loan B-5 | 4.56% | 07/29/2022 | 531 | 531,653 |
| Term Loan B-6 | 4.75% | 02/10/2023 | 8,167 | 8,192,525 |
| Ziggo B.V. (Netherlands) | | | | |
| Term Loan B-1 | 3.65% | 01/15/2022 | 2,299 | 2,299,604 |
| Term Loan B-2 | 3.65% | 01/15/2022 | 1,481 | 1,481,908 |
| Term Loan B-3 | 3.60% | 01/15/2022 | 2,436 | 2,437,209 |
| | | | | 46,503,915 |
| Chemicals & Plastics 3.72% | | | | |
| Allnex & Cy S.C.A., | | | | |
| Term Loan B-1 | 4.50% | 10/03/2019 | 111 | 111,207 |
| Term Loan B-2 | 4.50% | 10/03/2019 | 58 | 57,702 |
| Chemours Co. (The), Term Loan B | 3.75% | 05/12/2022 | 415 | 408,246 |
| Chemstralia Finco, LLC, Term Loan | 7.25% | 02/28/2022 | 1,862 | 1,857,324 |
| Chromaflo Technologies Corp., | | | | |
| First Lien Term Loan B | 4.50% | 12/02/2019 | 581 | 573,766 |
| Second Lien Term Loan (Acquired 11/20/2013; Cost \$487,340) | 8.25% | 06/02/2020 | 489 | 413,094 |
| Colouroz Investment LLC (Germany), | | | | |
| First Lien Term Loan B-2 | 4.50% | 09/07/2021 | 2,081 | 2,054,556 |
| Second Lien Term Loan B-2 | 8.25% | 09/05/2022 | 4,050 | 3,766,467 |

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|---|-------|------------|-------|-----------|
| Term Loan C | 4.50% | 09/07/2021 | 344 | 339,642 |
| Constantinople Acquisition GmbH (Austria), Term Loan B-1 | 4.75% | 04/30/2022 | 155 | 155,297 |
| Term Loan B-2 | 4.75% | 04/30/2022 | 795 | 797,469 |
| Ferro Corp., Term Loan | 4.00% | 07/30/2021 | 564 | 565,669 |
| Gemini HDPE LLC, Term Loan | 4.75% | 08/06/2021 | 976 | 977,791 |
| HII Holding Corp., First Lien Term Loan | 4.25% | 12/20/2019 | 1,624 | 1,619,760 |
| Huntsman International, LLC, Incremental Term Loan 1 | 3.75% | 10/01/2021 | 2,649 | 2,664,294 |
| Ineos Holdings Ltd., Term Loan | 3.75% | 05/04/2018 | 1,050 | 1,050,688 |
| MacDermid, Inc., First Lien Term Loan B | 5.50% | 06/07/2020 | 1,097 | 1,096,213 |
| Term Loan B-3 | 5.50% | 06/07/2020 | 5 | 5,064 |
| OMNOVA Solutions, Inc., Term Loan B-1 | 4.25% | 05/31/2018 | 632 | 634,208 |
| Otter Products, LLC, Term Loan B | 5.75% | 06/03/2020 | 3,428 | 2,862,064 |

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

Invesco Senior Income Trust

| | Interest Rate | Maturity Date | Principal Amount (000) ^(a) | Value |
|---|---------------|---------------|---------------------------------------|--------------|
| Chemicals & Plastics (continued) | | | | |
| Oxea Finance LLC, First Lien Term Loan B-2 | 4.25% | 01/15/2020 | \$ 3,520 | \$ 3,481,446 |
| ProAmpac Intermediate Inc., Second Lien Term Loan | 9.25% | 08/18/2023 | 678 | 644,006 |
| Term Loan | 5.75% | 08/18/2022 | 47 | 46,753 |
| Royal Holdings, Inc., Second Lien Term Loan | 8.50% | 06/19/2023 | 347 | 332,949 |
| Styrolution US Holding LLC, First Lien Term Loan B-1 | 6.50% | 11/07/2019 | 3,403 | 3,428,773 |
| Tata Chemicals North America Inc., Term Loan | 3.75% | 08/07/2020 | 977 | 975,371 |
| | | | | 30,919,819 |
| Clothing & Textiles 1.17% | | | | |
| ABG Intermediate Holdings 2, LLC, First Lien Term Loan (Acquired 05/22/2014-12/17/2015; Cost \$2,222,987) | 5.50% | 05/27/2021 | 2,239 | 2,233,603 |
| Second Lien Term Loan | 9.50% | 05/27/2022 | 1,157 | 1,119,525 |
| Ascena Retail Group, Inc., Term Loan B | 5.25% | 08/21/2022 | 3,481 | 3,371,883 |
| Samsonite IP Holdings, S.a.r.l. (Luxembourg), Term Loan B ^(f) | | 05/13/2023 | 1,084 | 1,094,524 |
| Varsity Brands Holding Co., Inc., Term Loan | 5.00% | 12/10/2021 | 1,881 | 1,888,489 |
| | | | | 9,708,024 |
| Conglomerates 0.46% | | | | |
| CeramTec Acquisition Corp., Term Loan B-1 | 4.25% | 08/30/2020 | 963 | 966,637 |
| Term Loan B-2 | 4.25% | 08/30/2020 | 105 | 104,897 |
| Term Loan B-3 | 4.25% | 08/30/2020 | 294 | 294,997 |
| Epiq Systems, Inc., Term Loan | 4.50% | 08/27/2020 | 1,429 | 1,419,372 |
| Penn Engineering & Manufacturing Corp., Incremental Term Loan B | 4.00% | 08/29/2021 | 161 | 160,125 |
| Spectrum Brands, Inc., Term Loan | 3.50% | 06/23/2022 | 851 | 856,759 |
| | | | | 3,802,787 |
| Containers & Glass Products 1.03% | | | | |
| Berlin Packaging, LLC, Second Lien Term Loan | 7.75% | 09/30/2022 | 397 | 387,568 |
| Term Loan | 4.50% | 10/01/2021 | 1,461 | 1,466,365 |
| BWAY Holding Co., Term Loan | 5.50% | 08/14/2020 | 83 | 83,627 |
| Consolidated Container Co., LLC, Term Loan | 5.00% | 07/03/2019 | 357 | 349,442 |
| Duran Group (Germany), Term Loan C (Acquired 07/15/2015; Cost \$1,359,638) | 8.25% | 11/28/2019 | 1,360 | 1,352,840 |
| Hoffmaster Group, Inc., First Lien Term Loan | 5.25% | 05/09/2020 | 1,994 | 1,995,959 |
| Second Lien Term Loan | 10.00% | 05/09/2021 | 410 | 378,490 |
| LA Holding B.V. (Netherlands), Term Loan B-1-A (Acquired 12/16/2015; Cost \$451,722) | 6.50% | 06/18/2018 | EUR 412 | 456,187 |
| Term Loan B-1-B (Acquired 12/16/2015; Cost \$484,335) | 6.50% | 06/18/2018 | EUR 443 | 490,901 |
| Term Loan B-1-C (Acquired 12/16/2015; Cost \$157,859) | 6.50% | 06/18/2018 | EUR 145 | 159,999 |

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|---|-------|------------|-------|-----------|
| Ranpak Corp., Second Lien Term Loan (Acquired 09/22/2014; Cost \$215,910) | 8.25% | 10/03/2022 | 217 | 192,923 |
| Term Loan B-1 | 4.25% | 10/01/2021 | 300 | 294,907 |
| Reynolds Group Holdings Inc., Incremental Term Loan | 4.50% | 12/01/2018 | 368 | 369,743 |
| Tekni-Plex, Inc., Second Lien Term Loan | 8.75% | 06/01/2023 | 603 | 577,793 |
| | | | | 8,556,744 |
| Cosmetics & Toiletries 1.03% | | | | |
| Coty, Inc., Term Loan B | 3.75% | 10/27/2022 | 1,301 | 1,305,394 |
| Galleria Co., Term Loan B | 3.75% | 01/26/2023 | 2,884 | 2,890,043 |
| Prestige Brands, Inc., Term Loan B-3 | 3.51% | 09/03/2021 | 1,587 | 1,594,085 |
| Vogue International, LLC, Term Loan B | 5.75% | 02/14/2020 | 2,747 | 2,762,276 |
| | | | | 8,551,798 |

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

Invesco Senior Income Trust

| | Interest Rate | Maturity Date | Principal Amount (000) ^(a) | Value |
|---|---------------|---------------|---------------------------------------|--------------|
| Drugs 1.94% | | | | |
| BPA Laboratories, First Lien Term Loan | 3.14% | 07/03/2017 | \$ 1,916 | \$ 1,496,948 |
| Second Lien Term Loan (Acquired 04/29/2014; Cost \$1,342,615) | 3.14% | 07/03/2017 | 1,666 | 1,207,881 |
| Endo Pharmaceuticals Holdings Inc., Incremental Term Loan B | 3.75% | 09/25/2022 | 380 | 375,834 |
| Grifols Worldwide Operations USA, Inc., Term Loan B | 3.45% | 02/27/2021 | 6,745 | 6,773,064 |
| Valeant Pharmaceuticals International, Inc. (Canada), Series E-1, Term Loan B | 4.75% | 08/05/2020 | 652 | 643,148 |
| Series F-1, Term Loan B | 5.00% | 04/01/2022 | 5,701 | 5,644,373 |
| | | | | 16,141,248 |
| Ecological Services & Equipment 0.10% | | | | |
| Advanced Disposal Services, Inc., Term Loan B-2 | 3.75% | 10/09/2019 | 364 | 363,723 |
| PSSI Holdings, LLC, Term Loan | 5.00% | 12/02/2021 | 434 | 435,359 |
| Waste Industries USA, Inc., Term Loan | 4.25% | 02/27/2020 | 51 | 51,376 |
| | | | | 850,458 |
| Electronics & Electrical 13.94% | | | | |
| 4L Technologies Inc., Term Loan | 5.50% | 05/08/2020 | 5,520 | 4,964,870 |
| Avago Technologies Cayman Finance Ltd. (Luxembourg), Term Loan B-1 | 4.25% | 02/01/2023 | 20,297 | 20,381,186 |
| AVG Technologies N.V. (Netherlands), Term Loan | 7.25% | 10/15/2020 | 1,315 | 1,315,373 |
| Blackboard Inc., Term Loan B-3 | 4.75% | 10/04/2018 | 5,941 | 5,620,657 |
| CommScope, Inc., Term Loan 5 | 3.83% | 12/29/2022 | 2,853 | 2,863,828 |
| Compuware Corp., Term Loan B-1 | 6.25% | 12/15/2019 | 321 | 310,716 |
| Term Loan B-2 | 6.25% | 12/15/2021 | 1,739 | 1,642,944 |
| Dell International LLC, Term Loan C | 3.75% | 10/29/2018 | 685 | 686,238 |
| Term Loan B-2 | 4.00% | 04/29/2020 | 1,963 | 1,965,948 |
| Deltek, Inc., Term Loan | 5.00% | 06/25/2022 | 3,075 | 3,079,529 |
| Diamond US Holding LLC, Term Loan | 4.75% | 12/17/2021 | 1,496 | 1,479,008 |
| Diebold, Inc., Term B Loan | 5.25% | 05/03/2023 | EUR 235 | 258,477 |
| Term B Loan | 5.25% | 05/03/2023 | 3,413 | 3,426,946 |
| Hyland Software, Inc., First Lien Term Loan | 4.75% | 07/01/2022 | 656 | 658,181 |
| Second Lien Term Loan | 8.25% | 07/03/2023 | 289 | 281,282 |
| Lattice Semiconductor Corp., Term Loan | 5.25% | 03/10/2021 | 1,556 | 1,530,782 |
| Lully Finance, LLC, Second Lien Term Loan B-1 | 9.50% | 10/16/2023 | 675 | 658,118 |
| MA Finance Co., LLC, Term Loan C | 4.50% | 11/20/2019 | 3,255 | 3,259,721 |
| Mediaocean LLC, Term Loan | 5.75% | 08/15/2022 | 1,132 | 1,124,895 |
| Micron Technology Inc, Term Loan | 6.46% | 04/26/2022 | 1,063 | 1,074,614 |
| Microsemi Corp., Term Loan B | 5.25% | 01/15/2023 | 5,059 | 5,114,999 |
| Mirion Technologies, Inc., Term Loan | 5.75% | 03/31/2022 | 1,953 | 1,958,151 |

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|---|--------|------------|-------|-----------|
| MKS Instruments, Inc., Term Loan B | 4.75% | 05/01/2023 | 1,897 | 1,917,566 |
| MSC Software Corp., First Lien Term Loan | 5.00% | 05/29/2020 | 139 | 134,253 |
| Second Lien Term Loan | 8.50% | 06/01/2021 | 419 | 365,468 |
| Natel Engineering Co., Inc., Term Loan | 6.75% | 04/10/2020 | 1,294 | 1,287,315 |
| NeuStar, Inc., Incremental Term Loan (Acquired 12/08/2015; Cost \$2,978,991) | 4.45% | 01/22/2018 | 3,076 | 3,060,374 |
| NXP B.V., Term Loan B | 3.75% | 12/07/2020 | 2,183 | 2,192,204 |
| Oberthur Technologies of America Corp., Term Loan B-2 | 4.50% | 10/18/2019 | 1,097 | 1,107,127 |
| Omnitracs, Inc., Term Loan | 4.75% | 11/25/2020 | 1,445 | 1,421,304 |
| ON Semiconductor Corp., Term Loan | 5.25% | 04/15/2023 | 8,541 | 8,617,634 |
| RP Crown Parent, LLC, First Lien Term Loan | 6.00% | 12/21/2018 | 8,733 | 8,345,743 |
| Second Lien Term Loan | 11.25% | 12/21/2019 | 606 | 511,907 |
| SS&C Technologies, Inc., Term Loan B-1 | 4.01% | 07/08/2022 | 3,054 | 3,070,895 |
| Term Loan B-2 | 4.02% | 07/08/2022 | 420 | 422,156 |

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

Invesco Senior Income Trust

| | Interest Rate | Maturity Date | Principal Amount (000) ^(a) | Value |
|---|---------------|---------------|---------------------------------------|-------------|
| Electronics & Electrical (continued) | | | | |
| Sybil Software LLC, Term Loan | 4.25% | 03/20/2020 | \$ 808 | \$ 809,464 |
| TTM Technologies, Inc., Term Loan B | 6.00% | 05/31/2021 | 2,992 | 2,967,470 |
| Western Digital Corp., USD Term Loan B | 6.25% | 04/29/2023 | 11,139 | 11,120,376 |
| Zebra Technologies Corp., Term Loan | 4.75% | 10/27/2021 | 4,863 | 4,896,092 |
| | | | | 115,903,811 |
| Equipment Leasing 0.20% | | | | |
| Flying Fortress Inc., Term Loan | 3.50% | 04/30/2020 | 56 | 55,957 |
| IBC Capital US, LLC, Term Loan | 4.75% | 09/09/2021 | 1,690 | 1,637,092 |
| | | | | 1,693,049 |
| Financial Intermediaries 2.29% | | | | |
| Black Knight InfoServ, LLC, Term Loan B | 3.75% | 05/27/2022 | 505 | 507,494 |
| iPayment Inc., Term Loan | 6.75% | 05/08/2017 | 3,840 | 3,714,934 |
| LPL Holdings, Inc., Term Loan B | 4.75% | 11/20/2022 | 1,865 | 1,872,486 |
| MoneyGram International, Inc., Term Loan | 4.25% | 03/27/2020 | 5,262 | 4,996,811 |
| RJO Holdings Corp., Term Loan | 7.21% | 12/10/2016 | 3,320 | 2,854,950 |
| RPI Finance Trust, Term Loan B-4 | 3.50% | 11/09/2020 | 2,733 | 2,747,138 |
| SAM Finance Lux S.a.r.l. (Luxembourg), Term Loan | 4.25% | 12/17/2020 | 1,210 | 1,216,905 |
| Stiphout Finance LLC, Second Lien Term Loan (Acquired 07/23/2015; Cost \$61,495) | 9.00% | 10/26/2023 | 62 | 61,169 |
| Term Loan | 4.75% | 10/26/2022 | 1,045 | 1,043,468 |
| | | | | 19,015,355 |
| Food & Drug Retailers 1.81% | | | | |
| Adria Group Holding B.V. (Netherlands), Term Loan ^(f) | | 06/04/2018 | EUR 2,029 | 2,206,330 |
| Albertsons, LLC, Term Loan B-4 | 5.50% | 08/25/2021 | 9,419 | 9,439,934 |
| Term Loan B-5 | 5.50% | 12/21/2022 | 1,603 | 1,608,068 |
| Pret A Manger (United Kingdom), Term Loan B | 5.52% | 07/31/2020 | GBP 1,250 | 1,817,977 |
| | | | | 15,072,309 |
| Food Products 5.55% | | | | |
| AdvancePierre Foods, Inc., Term Loan B ^(f) | | 06/02/2023 | 5,029 | 5,053,015 |
| Candy Intermediate Holdings, Inc., Term Loan | 7.50% | 06/18/2018 | 3,024 | 3,033,594 |
| Charger OpCo B.V., Term Loan B-1 | 4.25% | 07/02/2022 | 3,530 | 3,554,724 |
| CSM Bakery Supplies LLC, First Lien Term Loan | 5.00% | 07/03/2020 | 1,365 | 1,361,114 |
| Second Lien Term Loan | 8.75% | 07/03/2021 | 1,266 | 1,221,854 |
| Dole Food Co., Inc., Term Loan B | 4.50% | 11/01/2018 | 4,559 | 4,553,868 |
| Hearthside Group Holdings, LLC, Revolver Loan ^(d) | 0.00% | 06/02/2019 | 1,237 | 1,226,820 |
| Revolver Loan | 3.62% | 06/02/2019 | 137 | 136,313 |
| Term Loan (Acquired 04/24/2014; Cost \$1,583,304) | 4.50% | 06/02/2021 | 1,589 | 1,589,001 |
| Hostess Brands, LLC, Second Lien Term Loan B | 8.50% | 08/03/2023 | 649 | 645,543 |

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| | | | | |
|---|-------|------------|-----------|------------|
| JBS USA, LLC, Incremental Term Loan | 3.75% | 09/18/2020 | 542 | 542,213 |
| Incremental Term Loan | 4.00% | 10/30/2022 | 4,004 | 4,012,964 |
| Term Loan | 3.75% | 05/25/2018 | 2,906 | 2,917,053 |
| Keurig Green Mountain, Inc., Term Loan B | 5.25% | 03/03/2023 | 10,355 | 10,402,807 |
| NBTY, Inc., GBP Term Loan B | 6.25% | 05/05/2023 | GBP 1,169 | 1,704,407 |
| Post Holdings, Inc., Revolver Loan ^(d) | 0.00% | 01/29/2019 | 2,057 | 2,055,863 |
| Shearer s Foods, LLC, First Lien Term Loan | 4.94% | 06/30/2021 | 1,522 | 1,498,907 |
| Incremental Term Loan | 5.25% | 06/30/2021 | 414 | 408,835 |
| Second Lien Term Loan | 7.75% | 06/30/2022 | 214 | 193,604 |
| | | | | 46,112,499 |

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

Invesco Senior Income Trust

| | Interest Rate | Maturity Date | Principal Amount (000) ^(a) | Value |
|--|---------------|---------------|---------------------------------------|------------|
| Food Service 1.88% | | | | |
| Portillo's Holdings, LLC, Second Lien Term Loan (Acquired 08/01/2014-05/06/2015; Cost \$422,455) | 8.00% | 08/01/2022 | \$ 423 | \$ 405,779 |
| Red Lobster Management, LLC, Term Loan | 6.25% | 07/28/2021 | 1,308 | 1,314,117 |
| Restaurant Holding Co., LLC, First Lien Term Loan | 8.75% | 02/28/2019 | 1,711 | 1,625,881 |
| Steak 'n Shake, Inc., Term Loan | 4.75% | 03/19/2021 | 1,212 | 1,193,984 |
| TMK Hawk Parent, Corp., First Lien Term Loan | 5.25% | 10/01/2021 | 1,238 | 1,239,940 |
| Second Lien Term Loan (Acquired 09/26/2014; Cost \$571,414) | 8.50% | 10/01/2022 | 576 | 570,206 |
| US Foods, Inc., Incremental Term Loan | 4.50% | 03/31/2019 | 9,308 | 9,324,056 |
| | | | | 15,673,963 |
| Forest Products 0.37% | | | | |
| Builders FirstSource, Inc., Term Loan | 6.00% | 07/29/2022 | 1,198 | 1,203,506 |
| NewPage Corp., PIK DIP Roll-Up Term Loan ^{(e)(g)} | 11.00% | 07/26/2017 | 695 | 590,605 |
| DIP Term Loan ^(g) | 11.00% | 07/26/2017 | 686 | 655,184 |
| Term Loan B ^{(f)(g)(h)} | | 02/11/2021 | 1,676 | 222,376 |
| Xerium Technologies, Inc., Term Loan | 6.25% | 05/17/2019 | 393 | 392,636 |
| | | | | 3,064,307 |
| Health Care 5.91% | | | | |
| Acadia Healthcare Company, Inc., Incremental Term Loan B | 3.75% | 02/11/2022 | 630 | 632,447 |
| Term Loan B-2 | 4.50% | 02/16/2023 | 2,056 | 2,070,762 |
| Auris Luxembourg III S.a.r.l. (Luxembourg), Term Loan B-4 | 4.25% | 01/17/2022 | 1,592 | 1,597,849 |
| BSN Medical Luxembourg Holding S.a.r.l. (Luxembourg), Second Lien Term Loan ^(f) | | 07/23/2024 | EUR 1,250 | 1,390,813 |
| CareCore National, LLC, Term Loan | 5.50% | 03/05/2021 | 1,309 | 1,223,741 |
| Community Health Systems, Inc., Incremental Term Loan F | 3.92% | 12/31/2018 | 2,717 | 2,717,687 |
| Incremental Term Loan G | 3.75% | 12/31/2019 | 661 | 649,151 |
| DJO Finance LLC, Term Loan | 4.25% | 06/07/2020 | 4,730 | 4,647,647 |
| Explorer Holdings, Inc., Term Loan | 6.00% | 05/02/2023 | 810 | 812,169 |
| Greatbatch, Ltd., Term Loan B | 5.25% | 10/27/2022 | 3,415 | 3,420,040 |
| HC Group Holdings III, Inc., Term Loan | 6.00% | 04/07/2022 | 1,557 | 1,563,919 |
| HCA Inc., Term Loan B-6 | 3.70% | 03/18/2023 | 1,191 | 1,203,602 |
| Hill-Rom Holdings, Inc., Term Loan B | 3.50% | 09/08/2022 | 1,622 | 1,635,205 |
| Indigo Cleanco Ltd. (United Kingdom), Term Loan B | 5.27% | 07/08/2021 | GBP 3,031 | 4,271,348 |
| Kindred Healthcare, Inc., Term Loan | 4.25% | 04/09/2021 | 421 | 421,705 |
| Kinetic Concepts, Inc., Term Loan E-1 | 4.50% | 05/04/2018 | 2,585 | 2,590,567 |
| MPH Acquisition Holdings LLC, Term Loan B ^(f) | | 06/07/2023 | 6,866 | 6,925,425 |
| National Surgical Hospitals, Inc., Term Loan | 4.50% | 06/01/2022 | 943 | 942,019 |
| New Millennium Holdco, Term Loan | 7.50% | 12/21/2020 | 4,609 | 3,530,748 |
| Ortho-Clinical Diagnostics, Inc., Term Loan | 4.75% | 06/30/2021 | 1,176 | 1,118,496 |

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|---|-------|------------|-------|------------|
| Phillips-Medisize Corp., Second Lien Term Loan | 8.25% | 06/16/2022 | 369 | 353,241 |
| Term Loan | 4.75% | 06/16/2021 | 750 | 749,794 |
| Surgery Center Holdings, Inc., Term Loan | 5.25% | 11/03/2020 | 1,206 | 1,210,094 |
| Surgical Care Affiliates, LLC, Term Loan | 3.25% | 03/17/2022 | 1,209 | 1,210,821 |
| Western Dental Services, Inc., Term Loan | 7.50% | 11/01/2018 | 2,372 | 2,294,783 |
| | | | | 49,184,073 |

Home Furnishings 0.58%

| | | | | |
|--|-------|------------|-------|-----------|
| Mattress Holding Corp., Incremental Term Loan | 6.25% | 10/20/2021 | 3,349 | 3,358,442 |
| Term Loan | 6.25% | 10/20/2021 | 1,202 | 1,204,641 |
| Serta Simmons Holdings, LLC, Term Loan | 4.25% | 10/01/2019 | 223 | 223,858 |
| | | | | 4,786,941 |

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

Invesco Senior Income Trust

| | Interest Rate | Maturity Date | Principal Amount (000) ^(a) | Value |
|--|---------------|---------------|---------------------------------------|--------------|
| Industrial Equipment 1.74% | | | | |
| Accudyne Industries LLC, Term Loan | 4.00% | 12/13/2019 | \$ 4,782 | \$ 4,332,524 |
| Crosby US Acquisition Corp., First Lien Term Loan | 4.00% | 11/23/2020 | 1,943 | 1,663,865 |
| Second Lien Term Loan | 7.00% | 11/22/2021 | 960 | 661,275 |
| Doosan Infracore International, Inc., Term Loan B | 4.50% | 05/28/2021 | 2,008 | 2,012,390 |
| Filtration Group Corp., Second Lien Term Loan | 8.25% | 11/22/2021 | 249 | 245,917 |
| MX Holdings US, Inc., Term Loan B-1-A | 4.00% | 08/14/2020 | 932 | 933,421 |
| North American Lifting Holdings, Inc., First Lien Term Loan | 5.50% | 11/27/2020 | 2,124 | 1,581,084 |
| Rexnord LLC/ RBS Global, Inc., Term Loan B | 4.00% | 08/21/2020 | 1,470 | 1,465,256 |
| Tank Holding Corp., Term Loan | 5.25% | 03/16/2022 | 736 | 691,523 |
| Terex Corp., Term Loan | 3.50% | 08/13/2021 | 128 | 126,085 |
| Virtuoso US LLC, Term Loan | 4.25% | 02/11/2021 | 750 | 747,912 |
| | | | | 14,461,252 |
| Insurance 0.01% | | | | |
| York Risk Services Holding Corp., Term Loan | 4.75% | 10/01/2021 | 60 | 53,487 |
| Leisure Goods, Activities & Movies 3.99% | | | | |
| Alpha Topco Ltd. (United Kingdom), Second Lien Term Loan | 7.75% | 07/29/2022 | 4,381 | 4,218,950 |
| Term Loan B-3 | 4.75% | 07/30/2021 | 10,564 | 10,437,378 |
| AMC Entertainment, Inc., Term Loan | 4.00% | 12/15/2022 | 1,517 | 1,525,481 |
| Bright Horizons Family Solutions, Inc., Term Loan B-1 | 4.25% | 01/30/2020 | 262 | 263,192 |
| Cinemark USA, Inc., Term Loan | 3.52% | 05/06/2022 | 127 | 127,370 |
| CWGS Group, LLC, Term Loan | 5.75% | 02/20/2020 | 4,289 | 4,300,041 |
| Dorna Sports, S.L. (Spain), Term Loan B | 4.33% | 04/30/2021 | 875 | 868,716 |
| Equinox Holdings Inc., First Lien Term Loan | 5.00% | 01/31/2020 | 905 | 906,786 |
| Revolver Loan (Acquired 04/14/2014-11/20/2014; Cost \$967,552) ^(d) | 0.00% | 02/01/2018 | 974 | 876,581 |
| Fitness International, LLC, Term Loan B | 5.50% | 07/01/2020 | 1,741 | 1,732,039 |
| Infront Finance Luxembourg S.a.r.l. (Switzerland), Term Loan D | 8.00% | 06/28/2020 | EUR 1,000 | 1,095,961 |
| Metro-Goldwyn-Mayer Inc., Second Lien Term Loan | 5.13% | 06/26/2020 | 751 | 752,490 |
| Performance Sports Group Ltd. (Canada), Term Loan | 4.50% | 04/15/2021 | 201 | 159,806 |
| Regal Cinemas Corp., Term Loan | 3.75% | 04/01/2022 | 1,362 | 1,368,172 |
| Sabre GBLB Inc., Term Loan B | 4.00% | 02/19/2019 | 526 | 528,051 |
| Seaworld Parks & Entertainment, Inc., Term Loan B-2 | 3.00% | 05/14/2020 | 3,403 | 3,335,231 |
| Six Flags Theme Parks, Inc., Term Loan B | 3.50% | 06/30/2022 | 686 | 689,327 |
| | | | | 33,185,572 |
| Lodging & Casinos 5.00% | | | | |
| B&B Hotels S.A.S. (France), Term Loan B | 6.00% | 03/14/2023 | EUR 1,000 | 1,090,397 |
| Belmond Interfin Ltd. (Bermuda), Term Loan | 4.00% | 03/21/2021 | 3,266 | 3,258,241 |
| Caesars Growth Properties Holdings, LLC, Term Loan B | 6.25% | 05/08/2021 | 3,449 | 3,241,823 |

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| | | | | |
|---|-------|------------|-------|------------|
| Cannery Casino Resorts, LLC, First Lien Term Loan | 6.00% | 10/02/2018 | 3,949 | 3,961,305 |
| Four Seasons Holdings Inc. (Canada), First Lien Term Loan | 3.50% | 06/27/2020 | 1,062 | 1,065,272 |
| Harrah's Operating Co., Inc., Term Loan B-4 ^(g) | 1.50% | 10/31/2016 | 296 | 301,168 |
| Term Loan B-6 ^(g) | 1.50% | 03/01/2017 | 3,769 | 3,796,779 |
| Hilton Worldwide Finance, LLC, Term Loan | 3.50% | 10/26/2020 | 7,687 | 7,721,449 |
| La Quinta Intermediate Holdings LLC, Term Loan | 3.75% | 04/14/2021 | 2,778 | 2,754,973 |
| MGM Growth Properties Operating Partnership L.P., Term Loan B | 4.00% | 04/25/2023 | 2,087 | 2,103,333 |
| Scientific Games International, Inc., Multicurrency Revolver ^(d) | 0.00% | 10/18/2018 | 1,934 | 1,740,962 |
| Multicurrency Revolver | 3.45% | 10/18/2018 | 1,002 | 901,569 |
| Term Loan | 6.00% | 10/18/2020 | 6,217 | 6,170,490 |
| Station Casinos LLC, Term Loan B ^(f) | | 06/08/2023 | 824 | 826,264 |
| Twin River Management Group, Inc., Term Loan | 5.25% | 07/10/2020 | 2,665 | 2,685,609 |
| | | | | 41,619,634 |

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

Invesco Senior Income Trust

| | Interest Rate | Maturity Date | Principal Amount (000) ^(a) | Value |
|--|---------------|---------------|---------------------------------------|------------|
| Nonferrous Metals & Minerals 0.91% | | | | |
| American Rock Salt Co. LLC, First Lien Term Loan | 4.75% | 05/20/2021 | \$ 127 | \$ 121,575 |
| First Lien Term Loan | 4.75% | 05/20/2021 | 33 | 31,224 |
| Arch Coal, Inc., DIP Delayed Draw Term Loan ^{(d)(g)} Term Loan ^(g) | 0.00% | 01/31/2017 | 1,925 | 1,910,693 |
| | 7.50% | 05/16/2018 | 5,302 | 2,376,091 |
| Dynacast International LLC, First Lien Term Loan B-1 | 4.50% | 01/28/2022 | 166 | 166,381 |
| Second Lien Term Loan | 9.50% | 01/30/2023 | 15 | 14,670 |
| EP Minerals, LLC, Term Loan | 5.50% | 08/20/2020 | 446 | 441,594 |
| Novelis Inc., Term Loan | 4.00% | 06/02/2022 | 2,549 | 2,546,010 |
| | | | | 7,608,238 |
| Oil & Gas 5.28% | | | | |
| Ameriforge Group Inc., First Lien Term Loan | 5.00% | 12/19/2019 | 28 | 16,205 |
| Ascent Resources - Marcellus, LLC, First Lien Term Loan | 5.25% | 08/04/2020 | 2,822 | 1,114,546 |
| Bronco Midstream Funding, LLC, Term Loan | 5.00% | 08/17/2020 | 2,865 | 2,592,397 |
| Citgo Holdings, Inc., Term Loan | 9.50% | 05/12/2018 | 3,963 | 3,989,147 |
| CJ Holding Co., Term Loan B-1 | 8.00% | 03/24/2020 | 181 | 119,363 |
| Term Loan B-2 | 8.75% | 03/24/2022 | 1,492 | 965,175 |
| Crestwood Holdings LLC, Term Loan B-1 | 9.00% | 06/19/2019 | 1,829 | 1,513,226 |
| Drillships Financing Holding Inc., Term Loan B-1 | 6.00% | 03/31/2021 | 8,335 | 3,730,090 |
| Drillships Ocean Ventures, Inc., Term Loan | 5.50% | 07/25/2021 | 3,458 | 2,247,968 |
| EFR Benelux B.V. (Netherlands), Second Lien Term Loan | 8.50% | 08/28/2019 | EUR 500 | 559,630 |
| EMG Utica, LLC, Term Loan | 4.75% | 03/27/2020 | 1,187 | 1,126,379 |
| Fieldwood Energy LLC, Term Loan | 3.88% | 09/28/2018 | 3,575 | 2,940,794 |
| Floatel International Ltd., Term Loan | 6.00% | 06/27/2020 | 3,912 | 2,269,079 |
| HGIM Corp., Term Loan B | 5.50% | 06/18/2020 | 4,571 | 2,714,009 |
| Jonah Energy LLC, Second Lien Term Loan | 7.50% | 05/12/2021 | 1,642 | 1,301,123 |
| NGPL PipeCo LLC, Term Loan | 6.75% | 09/15/2017 | 159 | 159,227 |
| Osum Production Corp. (Canada), Term Loan | 6.50% | 07/31/2020 | 1,761 | 1,021,385 |
| Pacific Drilling S.A. (Luxembourg), Term Loan | 4.50% | 06/03/2018 | 303 | 98,972 |
| Paragon Offshore Finance Co. (Cayman Islands), Term Loan ^(g) | 5.25% | 07/16/2021 | 1,268 | 347,246 |
| Petroleum GEO-Services ASA, Term Loan | 3.25% | 03/19/2021 | 3,354 | 2,323,802 |
| Samchully Midstream 3 LLC, Term Loan | 5.75% | 10/20/2021 | 1,390 | 1,195,808 |
| Samson Investment Co., Second Lien Term Loan 1 ^{(f)(g)(h)} | | 09/25/2018 | 5,313 | 115,143 |
| Seadrill Operating L.P., Term Loan | 4.00% | 02/21/2021 | 13,051 | 6,287,845 |
| Seventy Seven Operating LLC, Term Loan | 3.75% | 06/25/2021 | 1,207 | 1,031,613 |
| Southcross Energy Partners, L.P., Term Loan | 5.25% | 08/04/2021 | 940 | 756,973 |
| Targa Resources Corp., Term Loan | 5.75% | 02/25/2022 | 552 | 544,166 |

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|--|-------|------------|-------|------------|
| Veresen Midstream US LLC, Term Loan B-1 | 5.25% | 03/31/2022 | 3,007 | 2,855,132 |
| | | | | 43,936,443 |
| Publishing 2.85% | | | | |
| Cengage Learning, Inc., Term Loan B ^(f) | | 06/07/2023 | 2,516 | 2,518,950 |
| Getty Images, Inc., Revolver Loan ^(d) | 0.00% | 10/18/2017 | 2,845 | 2,432,056 |
| Term Loan | 4.75% | 10/18/2019 | 2,464 | 1,856,415 |
| McGraw-Hill Global Education Holdings, LLC, Term Loan B | 5.00% | 05/04/2022 | 315 | 316,273 |
| MediMedia USA, Inc., First Lien Term Loan | 8.00% | 11/20/2018 | 677 | 662,489 |
| Merrill Communications LLC, Term Loan | 6.25% | 06/01/2022 | 3,382 | 3,111,693 |
| Multi Packaging Solutions, Inc., Term Loan B | 4.25% | 09/30/2020 | 1,562 | 1,559,569 |
| Newsday, LLC, Term Loan | 3.95% | 10/12/2016 | 2,594 | 2,595,721 |
| ProQuest LLC, Term Loan | 5.75% | 10/24/2021 | 2,759 | 2,700,048 |
| Southern Graphics Inc., Term Loan | 4.25% | 10/17/2019 | 386 | 385,470 |
| Tribune Media, Co., Term Loan B | 3.75% | 12/28/2020 | 5,506 | 5,529,373 |
| | | | | 23,668,057 |

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

Invesco Senior Income Trust

| | Interest Rate | Maturity Date | Principal Amount (000) ^(a) | Value |
|--|---------------|---------------|---------------------------------------|------------|
| Radio & Television 2.88% | | | | |
| Block Communications, Inc., Term Loan B | 4.00% | 11/07/2021 | \$ 635 | \$ 636,729 |
| Gray Television, Inc., Term Loan | 3.94% | 06/13/2021 | 66 | 66,252 |
| Term Loan C | 4.25% | 06/13/2021 | 782 | 786,947 |
| iHeartCommunications, Inc., Term Loan D | 7.20% | 01/30/2019 | 10,582 | 8,155,883 |
| Term Loan E | 7.95% | 07/31/2019 | 15,312 | 11,745,618 |
| Media General, Inc., Term Loan B | 4.00% | 07/31/2020 | 1,844 | 1,847,555 |
| Sinclair Television Group, Inc., Incremental Term Loan B-1 | 3.50% | 07/30/2021 | 698 | 700,830 |
| | | | | 23,939,814 |
| Retailers (except Food & Drug) 6.32% | | | | |
| Cortefiel, S.A. (Spain) PIK Term Loan B-1 ^(e) | 1.00% | 03/20/2017 | EUR 257 | 211,813 |
| PIK Term Loan B-2 ^(e) | 1.00% | 03/21/2018 | EUR 281 | 230,959 |
| PIK Term Loan B-3 ^(e) | 1.00% | 03/21/2018 | EUR 130 | 107,215 |
| PIK Term Loan B-3 ^(e) | 1.00% | 03/21/2018 | EUR 342 | 281,702 |
| David s Bridal, Inc., Revolver Loan (Acquired 12/18/2012; Cost \$1,937,665) ^(d) | 0.00% | 10/11/2017 | 1,995 | 1,815,317 |
| Term Loan | 5.25% | 10/11/2019 | 807 | 740,901 |
| Fullbeauty Brands Holdings Corp., Term Loan | 5.75% | 10/14/2022 | 3,559 | 3,422,254 |
| J. Crew Group, Inc., Term Loan | 4.00% | 03/05/2021 | 590 | 442,218 |
| Jill Holdings LLC, Term Loan | 6.00% | 05/08/2022 | 656 | 652,456 |
| Kirk Beauty One GmbH (Germany), Term Loan B-1 | 6.00% | 08/13/2022 | EUR 211 | 237,555 |
| Term Loan B-2 | 6.00% | 08/13/2022 | EUR 129 | 144,753 |
| Term Loan B-3 | 6.00% | 08/13/2022 | EUR 221 | 248,178 |
| Term Loan B-4 | 6.00% | 08/13/2022 | EUR 146 | 164,768 |
| Term Loan B-5 | 6.00% | 08/13/2022 | EUR 33 | 36,615 |
| Term Loan B-6 | 6.00% | 08/13/2022 | EUR 168 | 189,011 |
| Term Loan B-7 | 6.00% | 08/13/2022 | EUR 93 | 104,632 |
| Lands End, Inc., Term Loan B | 4.25% | 04/02/2021 | 2,769 | 2,353,330 |
| Michaels Stores, Inc., Incremental Term Loan | 4.00% | 01/28/2020 | 2,151 | 2,161,021 |
| Term Loan B | 3.75% | 01/28/2020 | 187 | 187,587 |
| National Vision, Inc., Second Lien Term Loan | 6.75% | 03/13/2022 | 76 | 69,712 |
| Nine West Holdings, Inc., Term Loan | 4.75% | 10/08/2019 | 2,254 | 1,217,231 |
| Payless, Inc., Second Lien Term Loan | 8.50% | 03/11/2022 | 1,136 | 204,567 |
| Term Loan | 5.00% | 03/11/2021 | 3,804 | 1,990,916 |
| Petco Animal Supplies, Inc., Term Loan B-1 | 5.75% | 01/26/2023 | 3,688 | 3,719,573 |
| Term Loan B-2 | 5.64% | 01/26/2023 | 1,324 | 1,335,406 |

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| | | | | | |
|---|-------|------------|-----|--------|------------|
| Pier 1 Imports (U.S.), Inc., Term Loan | 4.50% | 04/30/2021 | | 783 | 722,339 |
| Pilot Travel Centers LLC, Term Loan B | 3.20% | 05/25/2023 | | 2,045 | 2,053,671 |
| Savers Inc., Term Loan | 5.00% | 07/09/2019 | | 4,207 | 3,642,412 |
| Sears Roebuck Acceptance Corp., Term Loan | 5.50% | 06/30/2018 | | 13,136 | 12,545,246 |
| Toys R Us Property Co. I, LLC, Term Loan | 6.00% | 08/21/2019 | | 7,153 | 6,479,277 |
| Toys R Us-Delaware, Inc., Canadian Term Loan A-1 | 8.25% | 10/24/2019 | | 1,147 | 1,118,376 |
| Term Loan A-1 | 8.25% | 10/24/2019 | | 925 | 901,917 |
| Term Loan B-2 | 5.25% | 05/25/2018 | | 120 | 105,369 |
| Term Loan B-3 | 5.25% | 05/25/2018 | | 37 | 32,209 |
| Vivarte (France), Term Loan | 4.00% | 10/29/2019 | EUR | 1,000 | 1,126,246 |
| Wilton Brands LLC, Term Loan B | 8.50% | 08/30/2018 | | 1,719 | 1,541,043 |
| | | | | | 52,537,795 |

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

Invesco Senior Income Trust

| | Interest Rate | Maturity Date | Principal Amount (000) ^(a) | Value |
|---|---------------|---------------|---------------------------------------|--------------|
| Steel 1.00% | | | | |
| Fortescue Metals Group, Ltd., Term Loan | 4.25% | 06/30/2019 | \$ 8,842 | \$ 8,309,127 |
| Surface Transport 1.27% | | | | |
| Avis Budget Car Rental, LLC, Term Loan B ^(f) | | 03/15/2022 | 1,919 | 1,923,379 |
| Hertz Corp., Term Loan B-2 | 3.00% | 03/11/2018 | 1,762 | 1,761,108 |
| Kenan Advantage Group, Inc., Canadian Term Loan | 4.00% | 07/29/2022 | 129 | 129,141 |
| Delayed Draw Term Loan 1 ^(d) | 0.00% | 01/31/2017 | 53 | 53,085 |
| Term Loan | 4.00% | 07/31/2022 | 397 | 396,727 |
| PODS Holding, LLC, First Lien Term Loan | 4.50% | 02/02/2022 | 1,339 | 1,338,854 |
| Stena International S.A. (Luxembourg), Term Loan | 4.00% | 03/03/2021 | 3,215 | 2,715,117 |
| U.S. Shipping Corp., Term Loan B-2 | 5.25% | 06/26/2021 | 1,911 | 1,882,070 |
| Vouvray US Finance, LLC, Term Loan | 4.75% | 06/27/2021 | 341 | 339,179 |
| | | | | 10,538,660 |
| Telecommunications 8.56% | | | | |
| Communications Sales & Leasing, Inc., Term Loan | 5.00% | 10/24/2022 | 4,752 | 4,726,991 |
| Consolidated Communications, Inc., Term Loan | 4.25% | 12/23/2020 | 9,177 | 9,220,206 |
| Coral-US Co-Borrower LLC, Term Loan B-1 | 5.50% | 01/03/2023 | 1,170 | 1,179,322 |
| Term Loan B-2 | 5.83% | 01/03/2023 | 957 | 964,900 |
| Fairpoint Communications, Inc., Term Loan | 7.50% | 02/14/2019 | 5,292 | 5,306,521 |
| Frontier Communications Corp., Term Loan | 2.96% | 03/31/2021 | 3,149 | 3,022,516 |
| GTT Communications, Inc., Term Loan | 6.25% | 10/22/2022 | 1,519 | 1,523,005 |
| Intelsat Jackson Holdings S.A., Term Loan B-2 | 3.75% | 06/30/2019 | 3,241 | 2,994,076 |
| Level 3 Communications, Inc., Term Loan B | 4.00% | 01/15/2020 | 2,355 | 2,367,117 |
| Term Loan B-II | 3.50% | 05/31/2022 | 9,554 | 9,563,441 |
| Term Loan B-III | 4.00% | 08/01/2019 | 4,217 | 4,234,156 |
| LTS Buyer LLC, First Lien Term Loan B | 4.00% | 04/13/2020 | 41 | 41,299 |
| Nextgen Finance, LLC, Term Loan B | 5.00% | 05/31/2021 | 2,810 | 2,325,176 |
| SBA Senior Finance II LLC, Incremental Term Loan B-2 | 3.25% | 06/10/2022 | 245 | 245,018 |
| Syniverse Holdings, Inc., Term Loan | 4.00% | 04/23/2019 | 4,426 | 3,378,136 |
| Term Loan | 4.00% | 04/23/2019 | 992 | 750,881 |
| T-Mobile USA, Inc., Term Loan | 3.50% | 11/09/2022 | 3,528 | 3,555,676 |
| U.S. Telepacific Corp., Term Loan | 6.00% | 11/25/2020 | 3,436 | 3,275,658 |
| Windstream Services, LLC, Term Loan B-6 | 5.75% | 03/29/2021 | 4,305 | 4,328,453 |
| XO Communications, LLC, Term Loan | 4.25% | 03/20/2021 | 426 | 426,497 |
| Zayo Group, LLC, Term Loan | 3.75% | 05/06/2021 | 7,267 | 7,287,213 |
| Incremental Term Loan | 4.50% | 05/06/2021 | 492 | 495,588 |
| | | | | 71,211,846 |
| Utilities 6.24% | | | | |
| APLP Holdings L.P. (Canada), Term Loan | 6.00% | 04/13/2023 | 2,947 | 2,957,625 |

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| | | | | |
|--|-------|------------|-------|-----------|
| Aria Energy Operating LLC, Term Loan | 5.00% | 05/27/2022 | 899 | 795,627 |
| Calpine Construction Finance Co., L.P., Term Loan B-2 | 3.25% | 01/31/2022 | 2,387 | 2,349,503 |
| Calpine Corp., Term Loan B-5 | 3.50% | 05/27/2022 | 2,486 | 2,472,309 |
| Term Loan B-6 | 4.00% | 01/15/2023 | 8,306 | 8,310,998 |
| Term Loan B-7 ^(f) | | 05/31/2023 | 3,523 | 3,505,425 |
| Dynegy Inc., Term Loan B-2 | 4.00% | 04/23/2020 | 869 | 870,853 |
| Energy Future Intermediate Holding Co., LLC, Term Loan | 4.25% | 12/19/2016 | 1,367 | 1,368,623 |
| Granite Acquisition, Inc., First Lien Term Loan B | 5.00% | 12/17/2021 | 2,940 | 2,921,101 |
| First Lien Term Loan C | 5.00% | 12/17/2021 | 130 | 129,031 |
| Second Lien Term Loan B | 8.25% | 12/17/2022 | 581 | 550,036 |
| NRG Energy, Inc., Term Loan | 2.75% | 07/01/2018 | 671 | 671,206 |
| Southeast PowerGen LLC, Term Loan B | 4.50% | 12/02/2021 | 1,016 | 976,872 |

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

Invesco Senior Income Trust

| | Interest Rate | Maturity Date | Principal Amount (000) ^(a) | Value |
|---|---------------|---------------|---------------------------------------|--------------|
| Utilities (continued) | | | | |
| Texas Competitive Electric Holdings Co., LLC, DIP Revolver Loan (Acquired 04/21/2015; Cost \$8,907,659) ^{(d)(g)} | 0.00% | 11/07/2016 | \$ 8,934 | \$ 8,934,473 |
| DIP Revolver Loan (Acquired 04/21/2015; Cost \$8,815,498) ^(g) | 2.85% | 11/07/2016 | 8,843 | 8,843,305 |
| Term Loan ^(g) | 4.92% | 10/10/2017 | 6,894 | 2,182,302 |
| TPF II Power, LLC, Term Loan | 5.50% | 10/02/2021 | 3,206 | 3,213,099 |
| USIC Holding, Inc., First Lien Term Loan | 4.00% | 07/10/2020 | 870 | 858,889 |
| | | | | 51,911,277 |
| Total Variable Rate Senior Loan Interests | | | | 971,518,782 |
| Bonds & Notes 13.89% | | | | |
| Aerospace & Defense 0.32% | | | | |
| LMI Aerospace, Inc. | 7.38% | 07/15/2019 | 2,561 | 2,625,025 |
| Air Transport 0.45% | | | | |
| Mesa Airlines, Inc. ⁽ⁱ⁾ | 5.75% | 07/15/2025 | 3,735 | 3,753,675 |
| Building & Development 0.06% | | | | |
| Travis Perkins PLC (United Kingdom) ⁽ⁱ⁾ | 4.50% | 09/07/2023 | GBP 375 | 540,658 |
| Business Equipment & Services 0.65% | | | | |
| ADT Corp. | 6.25% | 10/15/2021 | 1,428 | 1,506,540 |
| Dream Secured Bondco AB (Sweden) ^{(i)(j)} | 7.00% | 10/21/2023 | SEK 1,850 | 2,064,290 |
| Dream Secured Bondco AB (Sweden) ^{(i)(j)} | 8.25% | 10/21/2023 | EUR 1,408 | 174,730 |
| TeamSystem S.p.A. (Italy) ^{(i)(j)} | 7.25% | 03/01/2022 | EUR 1,500 | 1,668,976 |
| | | | | 5,414,536 |
| Cable & Satellite Television 3.16% | | | | |
| Altice Financing S.A. (Luxembourg) ⁽ⁱ⁾ | 7.50% | 05/15/2026 | 7,277 | 7,304,289 |
| Altice Financing S.A. (Luxembourg) ⁽ⁱ⁾ | 6.63% | 02/15/2023 | 490 | 491,838 |
| Cequel Communications, LLC ⁽ⁱ⁾ | 5.50% | 05/15/2026 | 6,796 | 6,974,395 |
| UPC Broadband Holdings, B.V. (Netherlands) ⁽ⁱ⁾ | 7.25% | 11/15/2021 | 5,276 | 5,579,159 |
| UPC Broadband Holdings, B.V. (Netherlands) ⁽ⁱ⁾ | 6.88% | 01/15/2022 | 237 | 251,517 |
| Virgin Media Investment Holdings Ltd. (United Kingdom) ⁽ⁱ⁾ | 5.50% | 01/15/2025 | GBP 2,385 | 3,437,042 |
| Virgin Media Investment Holdings Ltd. (United Kingdom) ⁽ⁱ⁾ | 5.50% | 08/15/2026 | 656 | 664,200 |
| YPSO Holding S.A. (France) ⁽ⁱ⁾ | 6.00% | 05/15/2022 | 311 | 310,767 |
| YPSO Holding S.A. (France) ⁽ⁱ⁾ | 7.38% | 05/01/2026 | 1,213 | 1,226,646 |
| | | | | 26,239,853 |
| Chemicals & Plastics 0.39% | | | | |
| Chemours Co. (The) | 6.63% | 05/15/2023 | 532 | 482,790 |
| Hexion Specialty Chemicals, Inc. | 6.63% | 04/15/2020 | 2,821 | 2,411,784 |
| Ineos Holdings Ltd. ⁽ⁱ⁾ | 6.13% | 08/15/2018 | 343 | 349,860 |
| | | | | 3,244,434 |

Clothing & Textiles 0.03%

| | | | | | |
|--|-------|------------|-----|-----|---------|
| SMCP S.A.S. (France) ^{(i)(j)} | 6.00% | 05/01/2022 | EUR | 194 | 219,088 |
|--|-------|------------|-----|-----|---------|

Containers & Glass Products 1.29%

| | | | | | |
|---|-------|------------|-----|-------|-----------|
| Ardagh Glass Finance PLC ⁽ⁱ⁾ | 6.25% | 01/31/2019 | | 526 | 536,520 |
| Ardagh Glass Finance PLC ⁽ⁱ⁾ | 7.00% | 11/15/2020 | | 192 | 189,600 |
| Ardagh Glass Finance PLC ^{(i)(j)} | 3.88% | 05/15/2021 | | 1,535 | 1,542,675 |
| Ardagh Glass Finance PLC ⁽ⁱ⁾ | 4.63% | 05/15/2023 | | 2,042 | 2,042,000 |
| Ardagh Glass Finance PLC ⁽ⁱ⁾ | 6.75% | 05/15/2024 | EUR | 1,200 | 1,360,215 |
| Ardagh Glass Finance PLC ⁽ⁱ⁾ | 7.25% | 05/15/2024 | | 1,067 | 1,091,007 |
| Onex Wizard US Acquisition ⁽ⁱ⁾ | 7.75% | 02/15/2023 | EUR | 755 | 901,849 |
| Reynolds Group Holdings Inc. ⁽ⁱ⁾ | 5.63% | 12/15/2016 | | 1,651 | 1,648,936 |

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

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| | Interest Rate | Maturity Date | Principal Amount (000) ^(a) | Value |
|---|---------------|---------------|---------------------------------------|------------|
| Containers & Glass Products (continued) | | | | |
| Reynolds Group Holdings Inc., | 5.75% | 10/15/2020 | \$ 451 | \$ 467,349 |
| Reynolds Group Holdings Inc., | 9.88% | 08/15/2019 | 946 | 985,023 |
| | | | | 10,765,174 |
| Electronics & Electrical 1.52% | | | | |
| Blackboard Inc. ⁽ⁱ⁾ | 7.75% | 11/15/2019 | 2,486 | 1,988,800 |
| Dell International LLC, ⁽ⁱ⁾ | 5.45% | 06/15/2023 | 4,518 | 4,590,062 |
| Dell International LLC, ⁽ⁱ⁾ | 6.02% | 06/15/2026 | 1,359 | 1,380,676 |
| ICBPI (United Kingdom) ^{(i)(j)} | 7.85% | 05/30/2021 | EUR 1,000 | 1,095,961 |
| Micron Technology, Inc. ⁽ⁱ⁾ | 7.50% | 09/15/2023 | 2,337 | 2,459,692 |
| Western Digital Corp. ⁽ⁱ⁾ | 7.38% | 04/01/2023 | 1,051 | 1,097,967 |
| | | | | 12,613,158 |
| Financial Intermediaries 1.19% | | | | |
| Arrow Global Finance (United Kingdom) ^{(i)(j)} | 5.05% | 11/01/2021 | EUR 750 | 847,756 |
| Cabot Financial S.A. (Luxembourg) ⁽ⁱ⁾ | 6.50% | 04/01/2021 | GBP 1,730 | 2,430,100 |
| Cabot Financial S.A. (Luxembourg) ^{(i)(j)} | 5.88% | 11/15/2021 | EUR 750 | 824,741 |
| Garfunkelux Holdco 3 S.A. (Luxembourg) ⁽ⁱ⁾ | 7.50% | 08/01/2022 | EUR 2,335 | 2,694,556 |
| Garfunkelux Holdco 3 S.A. (Luxembourg) ⁽ⁱ⁾ | 11.00% | 11/01/2023 | GBP 1,000 | 1,455,591 |
| Lindorff Group AB (Norway) ^{(i)(j)} | 5.50% | 08/15/2020 | EUR 593 | 660,197 |
| Lindorff Group AB (Norway) ⁽ⁱ⁾ | 9.50% | 08/15/2022 | EUR 311 | 352,349 |
| TMF Group Holdco B.V. (Netherlands) ⁽ⁱ⁾ | 9.88% | 12/01/2019 | EUR 500 | 598,061 |
| | | | | 9,863,351 |
| Health Care 1.50% | | | | |
| Care UK Health & Social Care PLC (United Kingdom) ^{(i)(j)} | 5.59% | 07/15/2019 | GBP 1,906 | 2,318,866 |
| DJO Finance LLC ⁽ⁱ⁾ | 10.75% | 04/15/2020 | 2,773 | 2,253,062 |
| DJO Finance LLC ⁽ⁱ⁾ | 8.13% | 06/15/2021 | 2,388 | 2,161,140 |
| IDH Finance PLC (United Kingdom) ^{(i)(j)} | 5.59% | 12/01/2018 | GBP 1,600 | 2,305,773 |
| IDH Finance PLC (United Kingdom) ⁽ⁱ⁾ | 8.50% | 06/01/2019 | GBP 750 | 1,097,125 |
| Kinetic Concepts, Inc. | 10.50% | 11/01/2018 | 1,728 | 1,736,640 |
| Kinetic Concepts, Inc. ⁽ⁱ⁾ | 7.88% | 02/15/2021 | 206 | 221,507 |
| LifePoint Hospitals, Inc. ⁽ⁱ⁾ | 5.38% | 05/01/2024 | 405 | 408,544 |
| | | | | 12,502,657 |
| Industrial Equipment 0.16% | | | | |
| Galapagos Holding S.A. (Luxembourg) ^{(i)(j)} | 4.53% | 06/15/2021 | EUR 1,250 | 1,329,478 |
| Leisure Goods, Activities & Movies 0.09% | | | | |
| Corleone Capital Ltd. (United Kingdom) ⁽ⁱ⁾ | 9.00% | 08/01/2018 | GBP 500 | 752,961 |
| Lodging & Casinos 0.32% | | | | |
| ESH Hospitality, Inc. ⁽ⁱ⁾ | 5.25% | 05/01/2025 | 1,629 | 1,588,275 |
| Travelodge Hotels Ltd. (United Kingdom) ^{(i)(j)} | 8.10% | 05/15/2023 | GBP 375 | 541,773 |
| Travelodge Hotels Ltd. (United Kingdom) ⁽ⁱ⁾ | 8.50% | 05/15/2023 | GBP 375 | 562,032 |
| | | | | 2,692,080 |
| Nonferrous Metals & Minerals 0.25% | | | | |

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|---|-------|------------|-------|-----------|
| TiZir Ltd. (United Kingdom) | 9.00% | 09/28/2017 | 2,600 | 2,067,000 |
| Oil & Gas 0.47% | | | | |
| Drill Rigs Holdings Inc. ⁽ⁱ⁾ | 6.50% | 10/01/2017 | 3,862 | 2,114,445 |
| FTS International, Inc. ^{(i)(j)} | 8.13% | 06/15/2020 | 1,068 | 894,450 |
| Pacific Drilling S.A. (Luxembourg) ⁽ⁱ⁾ | 5.38% | 06/01/2020 | 2,587 | 863,411 |
| Seventy Seven Operating LLC | 6.50% | 07/15/2022 | 111 | 6,660 |
| | | | | 3,878,966 |

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

Invesco Senior Income Trust

| | Interest Rate | Maturity Date | Principal Amount (000) ^(a) | Value |
|--|---------------|---------------|---------------------------------------|--------------|
| Radio & Television 0.36% | | | | |
| Clear Channel International B.V. ⁽ⁱ⁾ | 8.75% | 12/15/2020 | \$ 2,611 | \$ 2,702,385 |
| Univision Communications Inc. ⁽ⁱ⁾ | 6.75% | 09/15/2022 | 251 | 267,629 |
| | | | | 2,970,014 |
| Retailers (except Food & Drug) 0.43% | | | | |
| Claire s Stores Inc ⁽ⁱ⁾ | 6.13% | 03/15/2020 | 682 | 344,410 |
| New Look PLC (United Kingdom) ⁽ⁱ⁾ | 8.00% | 07/01/2023 | GBP 1,725 | 2,423,451 |
| Targus Group International, Inc., PIK (Acquired 12/16/2009-12/14/2015; Cost \$2,705,552) ^{(e)(i)} | 10.00% | 06/14/2019 | 1,199 | 0 |
| Twin Set - Simona Barbieri S.p.A. (Italy) ⁽ⁱ⁾⁽ⁱ⁾ | 5.63% | 07/15/2019 | EUR 750 | 804,738 |
| | | | | 3,572,599 |
| Steel 0.02% | | | | |
| Fortescue Metals Group Ltd. ⁽ⁱ⁾ | 9.75% | 03/01/2022 | 155 | 165,850 |
| Telecommunications 1.17% | | | | |
| Goodman Networks Inc. | 12.13% | 07/01/2018 | 5,089 | 2,493,610 |
| Intelsat Jackson Holdings S.A. ⁽ⁱ⁾ | 8.00% | 02/15/2024 | 1,034 | 1,059,850 |
| Wind Telecomunicazioni S.p.A. (Italy) ⁽ⁱ⁾ | 6.50% | 04/30/2020 | 219 | 226,118 |
| Wind Telecomunicazioni S.p.A. (Italy) ⁽ⁱ⁾ | 7.00% | 04/23/2021 | EUR 2,950 | 3,162,596 |
| Wind Telecomunicazioni S.p.A. (Italy) ⁽ⁱ⁾ | 7.38% | 04/23/2021 | 699 | 665,797 |
| Windstream Service, LLC | 7.50% | 06/01/2022 | 2,565 | 2,148,187 |
| Windstream Service, LLC | 6.38% | 08/01/2023 | 22 | 17,050 |
| | | | | 9,773,208 |
| Utilities 0.06% | | | | |
| Calpine Corp. ⁽ⁱ⁾ | 6.00% | 01/15/2022 | 478 | 503,095 |
| Calpine Corp. ⁽ⁱ⁾ | 7.88% | 01/15/2023 | 1 | 537 |
| | | | | 503,632 |
| Total Bonds & Notes | | | | 115,487,397 |
| Structured Products 6.76% | | | | |
| Apidos Cinco CDO ^{(i)(j)} | 4.88% | 05/14/2020 | 772 | 734,893 |
| Apidos CLO IX-R ^{(i)(j)} | 6.73% | 07/15/2023 | 2,117 | 1,980,969 |
| Apidos CLO X ^{(i)(j)} | 6.89% | 10/30/2022 | 2,846 | 2,578,639 |
| Apidos CLO XI ^{(i)(j)} | 5.88% | 01/17/2023 | 2,263 | 1,930,660 |
| Apidos CLO XV ^{(i)(j)} | 5.38% | 10/20/2025 | 1,500 | 1,204,786 |
| Ares XI CLO Ltd. ^{(i)(j)} | 6.63% | 10/11/2021 | 534 | 531,493 |
| Atrium X LLC ^{(i)(j)} | 5.13% | 07/16/2025 | 2,096 | 1,730,361 |
| Babson CLO Ltd. 2007-I ^{(i)(j)} | 3.88% | 01/18/2021 | 773 | 714,147 |
| Babson CLO Ltd. 2013-II ^{(i)(j)} | 5.13% | 01/18/2025 | 1,631 | 1,225,955 |
| Carlyle Global Market Strategies 2012-2 ^{(i)(j)} | 6.73% | 07/20/2023 | 1,937 | 1,838,416 |
| Carlyle Global Market Strategies 2012-3 ^{(i)(j)} | 6.13% | 10/04/2024 | 693 | 637,514 |
| Carlyle High Yield Partners 2007-10 ^{(i)(j)} | 3.83% | 04/19/2022 | 500 | 436,120 |
| Dryden Senior Loan Fund 2013-30 ^{(i)(j)} | 5.63% | 11/15/2025 | 1,053 | 823,811 |
| Dryden XI-Leveraged Loan CDO 2006 ^{(i)(j)} | 4.53% | 04/12/2020 | 427 | 426,396 |
| Duane Street CLO 2007-4 ^{(i)(j)} | 4.88% | 11/14/2021 | 364 | 324,180 |

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|---|-------|------------|-------|-----------|
| Flagship CLO VI ⁽ⁱ⁾ | 5.39% | 06/10/2021 | 2,565 | 2,380,263 |
| Flagship CLO VI ^{(i)(j)} | 5.39% | 06/10/2021 | 755 | 701,073 |
| Gallatin Funding CLO VII 2014-1 Ltd. ^{(i)(j)} | 6.30% | 07/15/2023 | 1,619 | 1,354,418 |
| Halcyon Loan Investors CLO II, Ltd. ^{(i)(j)} | 4.24% | 04/24/2021 | 1,009 | 916,771 |
| Highbridge Loan Management 6-2015, Ltd. ^{(i)(j)} | 6.08% | 05/05/2027 | 500 | 417,152 |
| ING IM CLO 2012-4, Ltd. ^{(i)(j)} | 6.38% | 10/15/2023 | 3,875 | 3,449,754 |
| ING IM CLO 2013-1, Ltd. ^{(i)(j)} | 5.63% | 04/15/2024 | 2,200 | 1,842,162 |
| ING Investment Management CLO III, Ltd. ^{(i)(j)} | 4.13% | 12/13/2020 | 3,038 | 2,807,101 |
| ING Investment Management CLO IV, Ltd. ^{(i)(j)} | 4.89% | 06/14/2022 | 437 | 390,022 |
| Inwood Park CDO Ltd. ^{(i)(j)} | 4.13% | 01/20/2021 | 1,000 | 891,666 |
| Keuka Park CLO 2013-1 ^{(i)(j)} | 5.13% | 10/21/2024 | 365 | 286,313 |
| KKR Financial CLO 2012-1, Ltd. ^{(i)(j)} | 6.13% | 12/15/2024 | 4,025 | 3,502,706 |

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

Invesco Senior Income Trust

| | Interest Rate | Maturity Date | Principal Amount (000) ^(a) | Value |
|--|---------------|---------------|---------------------------------------|--------------|
| Structured Products (continued) | | | | |
| KKR Financial CLO 2013-1, Ltd. ^{(i)(j)} | 5.38% | 07/15/2025 | \$ 2,115 | \$ 1,754,091 |
| Madison Park Funding II, Ltd. ^{(i)(j)} | 5.38% | 03/25/2020 | 500 | 497,721 |
| Madison Park Funding IX, Ltd. ^{(i)(j)} | 5.88% | 08/15/2022 | 404 | 372,813 |
| Madison Park Funding X, Ltd. ^{(i)(j)} | 5.88% | 01/20/2025 | 1,103 | 991,578 |
| Madison Park Funding XIV, Ltd. ^{(i)(j)} | 5.38% | 07/20/2026 | 650 | 544,031 |
| Madison Park Funding XIV, Ltd. ^{(i)(j)} | 6.03% | 07/20/2026 | 950 | 639,366 |
| Magnetite CLO 2012-6 Ltd. ^{(i)(j)} | 6.18% | 09/15/2023 | 1,089 | 998,163 |
| Maps CLO Fund LLC 2007-2 ^{(i)(j)} | 4.88% | 07/20/2022 | 886 | 779,766 |
| NewStar Commercial Loan Funding 2015-1 ^{(i)(j)} | 6.13% | 01/20/2027 | 1,000 | 886,203 |
| Northwoods Capital 2013-10A, Ltd. ^{(i)(j)} | 4.24% | 11/04/2025 | 619 | 557,190 |
| Octagon Investment Partners XIV Ltd. ^{(i)(j)} | 5.88% | 01/15/2024 | 1,043 | 853,984 |
| Octagon Investment Partners XVIII Ltd. ^{(i)(j)} | 5.88% | 12/16/2024 | 2,631 | 2,236,764 |
| Octagon Investment Partners XXI Ltd. ^{(i)(j)} | 7.23% | 11/14/2026 | 500 | 431,976 |
| Pacifica CDO VI, Ltd. ^{(i)(j)} | 4.38% | 08/15/2021 | 1,247 | 1,073,031 |
| Regatta IV Funding 2014-1, Ltd. ^{(i)(j)} | 5.59% | 07/25/2026 | 930 | 686,672 |
| Silverado CLO 2006-II, Ltd. ^{(i)(j)} | 4.38% | 10/16/2020 | 2,210 | 1,892,158 |
| Slater Mill Loan Fund, L.P. ^{(i)(j)} | 6.13% | 08/17/2022 | 2,085 | 1,477,923 |
| St. James River CLO 2007-1, Ltd. ^{(i)(j)} | 4.93% | 06/11/2021 | 263 | 243,156 |
| Symphony CLO VIII, Ltd. ^{(i)(j)} | 6.63% | 01/09/2023 | 2,588 | 2,493,490 |
| Trimaran CLO VII Ltd. ^{(i)(j)} | 4.03% | 06/15/2021 | 822 | 727,999 |
| Total Structured Products | | | | 56,195,816 |
| Common Stocks & Other Equity Interests 3.34% | | | | |
| | | | Shares | |
| Aerospace & Defense 0.03% | | | | |
| IAP Worldwide Services ^{(i)(l)} | | | 192 | 239,584 |
| Building & Development 1.59% | | | | |
| Axia Inc. (Acquired 05/30/2008; Cost \$2,673,763) ^{(i)(l)(m)} | | | 595 | 4,644,666 |
| BMC Stock Holdings, Inc. ^(l) | | | 327,428 | 6,424,138 |
| Lake at Las Vegas Joint Venture, LLC, Class A (Acquired 07/15/2010; Cost \$7,937,680) ^{(i)(l)} | | | 780 | 0 |
| Class B ^{(i)(l)} | | | 9 | 0 |
| Newhall Holding Co., LLC Class A ^{(i)(l)} | | | 346,692 | 953,403 |
| Tamarack Resort, LLC (Acquired 03/07/2014; Cost \$0) ^{(i)(l)} | | | 24,000 | 0 |
| WCI Communities, Inc. ^(l) | | | 69,585 | \$ 1,197,561 |
| | | | | 13,219,768 |
| Chemicals & Plastics 0.00% | | | | |
| Lyondell Chemical Co., Class A ^(l) | | | 383 | 31,161 |
| Conglomerates 0.05% | | | | |
| Euramax International, Inc. ^{(i)(l)} | | | 4,207 | 420,710 |
| Drugs 0.00% | | | | |
| | | | 5,562 | 0 |

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| | | |
|--|-------|--------|
| BPA Laboratories | | |
| Class A Wts. expiring 04/29/24 (Acquired 04/29/2014; Cost \$0) ^{(i)(l)} | | |
| Class B Wts. expiring 04/29/24 (Acquired 04/29/2014; Cost \$0) ^{(i)(l)} | 8,918 | 0 |
| | | 0 |
| Financial Intermediaries 0.00% | | |
| RJO Holdings Corp. ^{(i)(l)} | 1,482 | 14,816 |
| RJO Holdings Corp. Class A ^{(i)(l)} | 1,142 | 571 |
| RJO Holdings Corp. Class B ^{(i)(l)} | 1,667 | 833 |
| | | 16,220 |

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

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| | Shares | Value |
|--|-----------|----------------|
| Health Care 0.06% | | |
| RJO Holdings Corp. ^{(i)(l)} | 134,992 | \$ 523,094 |
| Home Furnishings 0.11% | | |
| Generation Brands Holding Inc. ^{(i)(l)} | 4,863 | 875,340 |
| Lodging & Casinos 1.04% | | |
| Twin River Management Group, Inc. ^{(i)(l)} | 134,134 | 8,618,109 |
| Publishing 0.46% | | |
| Affiliated Media, Inc. ^{(i)(l)} | 46,746 | 1,367,310 |
| Cygnus Business Media, Inc. (Acquired 07/19/2004; Cost \$1,251,821) ^{(i)(l)(m)} | 5,882 | 0 |
| F&W Publications, Inc. ^{(i)(l)} | 15,519 | 775,940 |
| MC Communications, LLC (Acquired 07/02/2009; Cost \$0) ^{(i)(l)} | 333,084 | 0 |
| Merrill Communications LLC Class A ^{(i)(l)} | 399,283 | 1,597,132 |
| Tribune Publishing Co. | 4,118 | 48,263 |
| | | 3,788,645 |
| Retailers (except Food & Drug) 0.00% | | |
| Targus Group International, Inc. (Acquired 12/16/2009; Cost \$0) ^{(i)(l)} | 27,462 | 0 |
| Telecommunications 0.00% | | |
| CTM Media Holdings Inc. ^(l) | 1,270 | 32,994 |
| Total Common Stocks & Other Equity Interests | | 27,765,625 |
| Preferred Stocks 0.01% | | |
| Building & Development 0.00% | | |
| Tamarack Resort LLC Class B (Acquired 03/07/2014; Cost \$101,952) ⁽ⁱ⁾ | 432 | 0 |
| Financial Intermediaries 0.00% | | |
| RJO Holdings Corp. ^{(i)(l)} | 324 | 21,090 |
| Retailers (except Food & Drug) 0.00% | | |
| Vivarte (France) (Acquired 01/06/2016; Cost \$0) ^{(i)(l)} | 934 | 0 |
| Utilities 0.01% | | |
| Genie Energy Ltd. | 7,632 | 55,866 |
| Total Preferred Stocks | | 76,956 |
| Money Market Funds 2.12% | | |
| Liquid Assets Portfolio, Institutional Class, 0.44% ⁽ⁿ⁾ | 8,796,026 | 8,796,026 |
| Premier Portfolio , Institutional Class, 0.39% ⁽ⁿ⁾ | 8,796,027 | 8,796,027 |
| Total Money Market Funds | | 17,592,053 |
| TOTAL INVESTMENTS ^(o) 142.96% (Cost \$1,258,112,819) | | 1,188,636,629 |
| BORROWINGS (27.06)% | | (225,000,000) |
| VARIABLE RATE TERM PREFERRED SHARES (15.04)% | | (125,000,000) |
| OTHER ASSETS LESS LIABILITIES (0.86)% | | (7,161,234) |
| NET ASSETS APPLICABLE TO COMMON SHARES 100.00% | | \$ 831,475,395 |

Investment Abbreviations:

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| | | | |
|-----|--------------------------------|------|------------------|
| CDO | Collateralized Debt Obligation | LOC | Letter of Credit |
| CLO | Collateralized Loan Obligation | PIK | Payment in Kind |
| DIP | Debtor-in-possession | SEK | Swedish Krona |
| EUR | Euro | Wts. | Warrants |
| GBP | British Pound Sterling | | |

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

Invesco Senior Income Trust

Notes to Schedule of Investments:

- (a) Principal amounts are denominated in U.S. Dollars unless otherwise noted.
- (b) Variable rate senior loan interests are, at present, not readily marketable, not registered under the Securities Act of 1933, as amended (the "1933 Act"), and may be subject to contractual and legal restrictions on sale. Senior secured corporate loans and senior secured debt securities in the Fund's portfolio generally have variable rates which adjust to a base, such as the London Inter-Bank Offered Rate ("LIBOR"), on set dates, typically every 30 days but not greater than one year; and/or have interest rates that float at a margin above a widely recognized base lending rate such as the Prime Rate of a designated U.S. bank.
- (c) Variable rate senior loan interests often require prepayments from excess cash flow or permit the borrower to repay at its election. The degree to which borrowers repay, whether as a contractual requirement or at their election, cannot be predicted with accuracy. As a result, the actual remaining maturity may be substantially less than the stated maturities shown. However, it is anticipated that the variable rate senior loan interests will have an expected average life of three to five years.
- (d) All or a portion of this holding is subject to unfunded loan commitments. Interest rate will be determined at the time of funding. See Note 5.
- (e) All or a portion of this security is Payment-in-Kind.

| Issuer | Cash Rate | PIK Rate |
|--|-----------|----------|
| Cortefiel, S.A. PIK Term Loan B-1 | 4.25% | 1.00% |
| Cortefiel, S.A. PIK Term Loan B-2 | 4.25 | 1.00 |
| Cortefiel, S.A. PIK Term Loan B-3 | 4.25 | 1.00 |
| Cortefiel, S.A. PIK Term Loan B-3 | 5.75 | 1.00 |
| Lake at Las Vegas Joint Venture, LLC, PIK Exit Revolver Loan | | 5.00 |
| NewPage Corp., PIK DIP Roll-Up Term Loan | | 11.00 |
| Tamarack Resort LLC, PIK Term Loan A | 8.00 | 13.00 |
| Tamarack Resort LLC, PIK Term Loan B | 0.00 | 6.50 |
| Targus Group International, Inc., PIK | | 10.00 |

- (f) This variable rate interest will settle after May 31, 2016, at which time the interest rate will be determined.
- (g) The borrower has filed for protection in federal bankruptcy court.
- (h) Defaulted security. Currently, the issuer is partially or fully in default with respect to principal and/or interest payments. The aggregate value of these securities as of May 31, 2016 was \$337,519, which represented less than 1% of the Trust's Net Assets.

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- (i) Security purchased or received in a transaction exempt from registration under the 1933 Act. The security may be resold pursuant to an exemption from registration under the 1933 Act, typically to qualified institutional buyers. The aggregate value of these securities at May 31, 2016 was \$174,788,153, which represented 21.02% of the Trust's Net Assets.
- (j) Interest or dividend rate is redetermined periodically. Rate shown is the rate in effect on May 31, 2016.
- (k) Securities acquired through the restructuring of senior loans.
- (l) Non-income producing security.
- (m) Affiliated company during the period. The Investment Company Act of 1940 defines an affiliated person as an issuance in which a fund holds 5% or more of the outstanding voting securities. The Trust has not owned enough of the outstanding voting securities of the issuer to have control (as defined in the Investment Company Act of 1940) of that issuer. The aggregate value of these securities as of May 31, 2016 was \$4,644,666, which represented less than 1% of the Trust's Net Assets. See Note 4.
- (n) The money market fund and the Trust are affiliated by having the same investment adviser. The rate shown is the 7-day SEC standardized yield as of May 31, 2016.
- (o) Calculated as a percentage of net assets. Amounts in excess of 100% are due to the Trust's use of leverage.

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

Invesco Senior Income Trust

Notes to Quarterly Schedule of Portfolio Holdings

May 31, 2016

(Unaudited)

NOTE 1 Significant Accounting Policies

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

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

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

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

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

Swap agreements are fair valued using an evaluated quote, if available, provided by an independent pricing service. Evaluated quotes provided by the pricing service are valued based on a model which may include end-of-day net present values, spreads, ratings, industry, company performance and returns of referenced assets.

Foreign securities (including foreign exchange contracts) prices are converted into U.S. dollar amounts using the applicable exchange rates as of the close of the NYSE. If market quotations are available and reliable for foreign exchange-traded equity securities, the securities will be valued at the market quotations. Because trading hours for

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

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

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

Invesco Senior Income Trust

A. Security Valuations (continued)

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

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

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

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

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

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

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

D. Securities Purchased on a When-Issued and Delayed Delivery Basis The Trust may purchase and sell interests in corporate loans and corporate debt securities and other portfolio securities on a when-issued and delayed delivery basis, with payment and delivery scheduled for a future date. No income accrues to the Trust on such interests or securities in connection with such transactions prior to the date the Trust actually takes delivery

of such interests or securities. These transactions are subject to market fluctuations and are subject to the risk that the value at delivery may be more or less than the trade date purchase price. Although the Trust will generally purchase these securities with the intention of acquiring such securities, they may sell such securities prior to the settlement date.

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

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

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

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

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

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

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

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

The Trust invests in corporate loans from U.S. or non-U.S. companies (the Borrowers). The investment of the Trust in a corporate loan may take the form of participation interests or assignments. If the Trust purchases a participation interest from a syndicate of lenders (Lenders) or one of the participants in the syndicate (Participant), one or more of which administers the loan on behalf of all the Lenders (the Agent Bank), the Trust would be required to rely on the

Lender that sold the participation interest not only for the enforcement of the Trust's rights against the Borrower but also for the receipt and processing of payments due to the Trust under the corporate loans. As such, the Trust is subject to the credit risk of the Borrower and the Participant. Lenders and Participants interposed between the Trust and a Borrower, together with Agent Banks, are referred to as Intermediate Participants.

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

Invesco Senior Income Trust

NOTE 2 Additional Valuation Information

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

- Level 1 Prices are determined using quoted prices in an active market for identical assets.
- Level 2 Prices are determined using other significant observable inputs. Observable inputs are inputs that other market participants may use in pricing a security. These may include quoted prices for similar securities, interest rates, prepayment speeds, credit risk, yield curves, loss severities, default rates, discount rates, volatilities and others.
- Level 3 Prices are determined using significant unobservable inputs. In situations where quoted prices or observable inputs are unavailable (for example, when there is little or no market activity for an investment at the end of the period), unobservable inputs may be used. Unobservable inputs reflect the Trust s own assumptions about the factors market participants would use in determining fair value of the securities or instruments and would be based on the best available information.

The following is a summary of the tiered valuation input levels, as of May 31, 2016. The level assigned to the securities valuations may not be an indication of the risk or liquidity associated with investing in those securities. Because of the inherent uncertainties of valuation, the values reflected in the financial statements may materially differ from the value received upon actual sale of those investments.

During the three months ended May 31, 2016, there were transfers from Level 2 to Level 3 of \$18,175,732, due to third-party vendor quotations utilizing single market quotes and from Level 3 to Level 2 of \$30,307,781, due to third-party vendor quotations utilizing more than one market quote.

| | Level 1 | Level 2 | Level 3 | Total |
|-------------------------------------|----------------------|-------------------------|----------------------|-------------------------|
| Variable Rate Senior Loan Interests | \$ | \$ 892,415,472 | \$ 79,103,310 | \$ 971,518,782 |
| Bonds & Notes | | 113,818,421 | 1,668,976 | 115,487,397 |
| Structured Products | | 56,195,816 | | 56,195,816 |
| Equity Securities | 25,382,036 | 13,059,048 | 6,993,550 | 45,434,634 |
| | 25,382,036 | 1,075,488,757 | 87,765,836 | 1,188,636,629 |
| Forward Foreign Currency Contracts* | | 646,798 | | 646,798 |
| Total Investments | \$ 25,382,036 | \$ 1,076,135,555 | \$ 87,765,836 | \$ 1,189,283,427 |

*Unrealized appreciation.

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

The following is a reconciliation of the fair valuations using significant unobservable inputs (Level 3) during the three months ended May 31, 2016:

| | | |
|------------------|--------------|------------------|
| Purchases | Sales | Transfers |
|------------------|--------------|------------------|

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| Value at 02/29/16 | | Accrued discounts/ premiums | Net realized gain | Net Change in Unrealized Appreciation/ (Depreciation) | into Level 3 | Transfers out of Level 3 | | | | | | | | | |
|------------------------------|----|--|----------------------------------|--|---------------------|-------------------------------------|----|-----------|----|-----------|----|------------|----|--------------|----|
| 81,582,007 | \$ | 7,975,230 | \$ | (8,649,447) | \$ | 153,961 | \$ | 323,769 | \$ | 2,489,834 | \$ | 18,175,732 | \$ | (22,947,776) | \$ |
| 5,914,563 | | 1,666,380 | | 3,508 | | | | 77,220 | | | | | | (5,992,695) | |
| 8,482,707 | | | | | | | | (121,847) | | | | | | (1,367,310) | |
| 95,979,277 | \$ | 9,641,610 | \$ | (8,649,447) | \$ | 157,469 | \$ | 323,769 | \$ | 2,445,207 | \$ | 18,175,732 | \$ | (30,307,781) | \$ |

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

Invesco Senior Income Trust

NOTE 3 Derivative Investments**Open Forward Foreign Currency Contracts**

| Settlement Date | Counterparty | | Contract to Deliver | | Contract to Receive | Notional Value | Unrealized Appreciation (Depreciation) | |
|---|-------------------------|-----|---------------------|-----|---------------------|----------------|--|---------|
| 06/15/16 | Street Bank & Trust Co. | EUR | 27,509,817 | USD | 31,362,700 | \$ 30,622,069 | \$ 740,631 | |
| 06/15/16 | Street Bank & Trust Co. | GBP | 18,502,033 | USD | 26,701,379 | 26,799,477 | (98,098) | |
| 06/15/16 | Street Bank & Trust Co. | SEK | 1,476,843 | USD | 181,404 | 177,139 | 4,265 | |
| Total Forward Foreign Currency Contracts Currency Risk | | | | | | | \$ | 646,798 |

Currency Abbreviations:

| | |
|-----|------------------------|
| EUR | Euro |
| GBP | British Pound Sterling |
| SEK | Swedish Krona |
| USD | U.S. Dollar |

NOTE 4 Investments in Other Affiliates

The Investment Company Act of 1940, as amended (the 1940 Act), defines an affiliated person as an issuance in which a fund holds 5% or more of the outstanding voting securities. The Trust has not owned enough of the outstanding voting securities of the issuer to have control (as defined in the 1940 Act) of that issuer. The following is a summary of the investments in other affiliates for the three months ended May 31, 2016.

| | Value 02/29/16 | Purchases at Cost | Proceeds from Sales | Change in Unrealized Appreciation | Realized Gain (Loss) | Value 05/31/16 | Dividend Income |
|---|-------------------|----------------------|------------------------|---|----------------------------|-------------------|--------------------|
| Axia Inc., Common Shares | \$ 4,412,433 | \$ | \$ | \$ 232,233 | \$ | \$ 4,644,666 | \$ |
| Cygnus Business Media, Inc., Common Shares | 0 | | | | | 0 | |
| Total | \$ 4,412,433 | \$ | \$ | \$ 232,233 | \$ | \$ 4,644,666 | \$ |

NOTE 5 Unfunded Loan Commitments

Pursuant to the terms of certain Senior Loan agreements, the Trust held the following unfunded loan commitments as of May 31, 2016. The Trust intends to reserve against such contingent obligations by designating cash, liquid securities and liquid Senior Loans as a reserve.

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Principal

| Borrower | Type | Amount | Value |
|--------------------------------------|--------------------------------|---------------|---------------|
| Arch Coal, Inc. | DIP Delayed Draw Term Loan | \$ 1,925,132 | \$ 1,910,693 |
| David s Bridal, Inc. | Revolver Loan | 1,994,854 | 1,815,317 |
| Delta Air Lines, Inc. | Revolver Loan | 1,075,818 | 1,056,992 |
| Equinox Holdings Inc. | Revolver Loan | 973,979 | 876,581 |
| Getty Images, Inc. | Revolver Loan | 2,844,511 | 2,432,056 |
| Hearthside Group Holdings, LLC | Revolver Loan | 1,236,963 | 1,226,820 |
| IAP Worldwide Services, Inc. | Revolver Loan | 1,254,805 | 1,229,709 |
| Kenan Advantage Group Inc. | Strip Delayed Draw Term Loan 1 | 53,118 | 53,085 |
| Lake at Las Vegas Joint Venture, LLC | Exit Revolver Loan | 19,114 | 12,424 |
| Post Holdings Inc. | Revolver Loan | 2,057,149 | 2,055,863 |
| Scientific Games International, Inc. | Multicurrency Revolver loan | 1,934,402 | 1,740,962 |
| Texas Competitive Electric Holdings | DIP Revolver Loan | 8,934,473 | 8,934,473 |
| | | \$ 24,304,318 | \$ 23,344,975 |

Invesco Senior Income Trust

NOTE 6 Investment Securities

The aggregate amount of investment securities (other than short-term securities, U.S. Treasury obligations and money market funds, if any) purchased and sold by the Trust during the three months ended May 31, 2016 was \$179,109,917 and \$162,938,025, respectively. Cost of investments on a tax basis includes the adjustments for financial reporting purposes as of the most recently completed federal income tax reporting period-end.

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

| | | |
|---|----|--------------|
| Aggregate unrealized appreciation of investment securities | \$ | 26,374,392 |
| Aggregate unrealized (depreciation) of investment securities | | (99,883,515) |
| Net unrealized appreciation (depreciation) of investment securities | \$ | (73,509,123) |

Cost of investments for tax purposes is \$1,262,145,752.

NOTE 7 Senior Loan Participation Commitments

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

At the three months ended May 31, 2016, the following sets forth the selling participants with respect to interest in Senior Loans purchased by the Trust on a participation basis.

| Selling Participant | Principal Amount | | Value |
|------------------------------------|------------------|------------|---------------|
| Barclays Bank PLC | \$ | 2,844,511 | \$ 2,432,057 |
| Citibank, N.A. | | 17,777,778 | 17,777,778 |
| Goldman Sachs Lending Partners LLC | | 4,052,003 | 3,871,180 |
| Total | \$ | 24,674,292 | \$ 24,081,015 |

Invesco Senior Income Trust

Item 2. Controls and Procedures.

- (a) As of May 25, 2016, an evaluation was performed under the supervision and with the participation of the officers of the Registrant, including the Principal Executive Officer (PEO) and Principal Financial Officer (PFO), to assess the effectiveness of the Registrant's disclosure controls and procedures, as that term is defined in Rule 30a-3(c) under the Investment Company Act of 1940 (Act), as amended. Based on that evaluation, the Registrant's officers, including the PEO and PFO, concluded that, as of May 25, 2016, the Registrant's disclosure controls and procedures were reasonably designed so as to ensure: (1) that information required to be disclosed by the Registrant on Form N-Q is recorded, processed, summarized and reported within the time periods specified by the rules and forms of the Securities and Exchange Commission; and (2) that material information relating to the Registrant is made known to the PEO and PFO as appropriate to allow timely decisions regarding required disclosure.

- (b) There have been no changes in the Registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the Act) that occurred during the Registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the Registrant's internal control over financial reporting.

Item 3. Exhibits.

Certifications of PEO and PFO as required by Rule 30a-2(a) under the Investment Company Act of 1940.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the Registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

Registrant: Invesco Senior Income Trust

By: /s/ Sheri Morris
Sheri Morris
Principal Executive Officer

Date: July 29, 2016

Pursuant to the requirements of the Securities and Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the Registrant and in the capacities and on the dates indicated.

By: /s/ Sheri Morris
Sheri Morris
Principal Executive Officer

Date: July 29, 2016

By: /s/ Kelli Gallegos
Kelli Gallegos
Principal Financial Officer

Date: July 29, 2016

EXHIBIT INDEX

Certifications of Principal Executive Officer (PEO) and Principal Financial Officer (PFO) as required by Rule 30a-2(a) under the Investment Company Act of 1940, as amended.