



Securities At Value

BT WALDEN BALANCED FUND

30-Sep-21

Ticker	Description	Shares/Par	Market Value
	ABBOTT LAB 2.95% 3/15/25	100,000.0000	106,542.66
ADBE US	ADOBE SYSTEMS INC	25.0000	14,393.00
APD US	AIR PRODUCTS & CHEMICAL	4,500.0000	1,152,495.00
	AIR PRODU 2.05% 05/15/30	1,425,000.0000	1,439,797.00
GOOG US	ALPHABET INC - CLASS C	2,450.0000	6,530,009.50
GOOGL U	ALPHABET INC - CLASS A	1,000.0000	2,673,520.00
AXP US	AMERICAN EXPRESS CO.	10,500.0000	1,759,065.00
	AMERIC EXP 2.65% 12/02/22	287,000.0000	294,824.13
AMGN US	AMGEN, INC.	4,000.0000	850,600.00
ADI US	ANALOG DEVICES	8,995.0000	1,506,482.60
AAPL US	APPLE INC.	66,000.0000	9,339,000.00
	APPLE 2.85% 2/23/23	150,000.0000	154,728.55
	APPLE INC 3.00% 6/20/27	200,000.0000	218,975.40
	APPLE 2.20% 9/11/29	350,000.0000	360,224.41
ATR US	APTARGROUP INC.	10,500.0000	1,253,175.00
ADP US	AUTOMATIC DATA PROCESS	13,000.0000	2,598,960.00
AZO US	AUTOZONE, INC.	890.0000	1,511,211.10
BDX US	BECTON DICKINSON & CO	7,250.0000	1,782,195.00
CHTR US	CHARTER COMMUNICATIONS	2,445.0000	1,778,884.20
CINF US	CINCINNATI FINANCIAL CORP	5,700.0000	651,054.00
CSCO US	CISCO SYSTEMS, INC.	38,900.0000	2,117,327.00
CMCSA U	COMCAST CORP-CLASS A	30,475.0000	1,704,466.75
	COMCAST 3.95% 10/15/25	250,000.0000	277,351.20
	COMCAST 3.30% 4/1/27	250,000.0000	273,758.98
COP US	CONOCOPHILLIPS	53,100.0000	3,598,587.00
	CON EDI 3.35% 04/01/2030	1,000,000.0000	1,094,293.60
COO US	COOPER COS	3,000.0000	1,239,930.00
COST US	COSTCO WHOLESALE CORP.	6,500.0000	2,920,775.00
CMI US	CUMMINS INC	5,500.0000	1,235,080.00
DHR US	DANAHER CORP	4,300.0000	1,309,092.00
DE US	DEERE & COMPANY	5,500.0000	1,842,885.00
	JOHN DEERE 2.95% 04/01/22	150,000.0000	152,051.04
	JOHN DEER 2.80% 07/18/29	350,000.0000	375,216.79
DIS US	WALT DISNEY CO.	4,250.0000	718,972.50
DG US	DOLLAR GENERAL CORP	7,200.0000	1,527,408.00
DCI US	DONALDSON CO INC.	19,000.0000	1,090,790.00
EBAY US	EBAY INC	20,975.0000	1,461,328.25
EA US	ELECTRONIC ARTS INC	11,685.0000	1,662,191.25
	EMERSON 2.625% 2/15/23	200,000.0000	205,007.46
	ESTEE LAU 1.95% 03/15/31	750,000.0000	748,111.01
ES US	EVERSOURCE ENERGY	23,775.0000	1,943,844.00
FDS US	FACTSET RESEARCH SYSTEMS	3,000.0000	1,184,340.00
	FHLB 2.875% 6/14/2024	1,000,000.0000	1,064,802.78
	FHLB 2.875% 9/13/2024	1,000,000.0000	1,069,167.46
	FFCB 2.75% 7/16/27	250,000.0000	273,372.76
	FFCB 2.85% 03/02/28	750,000.0000	827,907.92
	FHLB 5.50% 7/15/36	700,000.0000	1,020,649.20
	FNMA 2.125% 4/24/26	1,250,000.0000	1,316,278.80

Ticker	Description	Shares/Par	Market Value
	FNMA 1.875% 9/24/2026	1,000,000.0000	1,043,008.68
	FNMA 2.625% 9/6/24	3,250,000.0000	3,453,613.87
	G1 727549 4% 9/15/41	49,699.3800	54,561.43
	G1 748554 4% 9/15/40	13,588.8400	15,019.25
	GNMA 533973 6.5 05/15/32	1,121.9700	1,253.84
	GEORGIA 1.40% 08/01/33	350,000.0000	332,290.63
GWW US	GRAINGER W.W. INC.	3,000.0000	1,179,180.00
	HAWAII 1.865% 8/1/2033	500,000.0000	483,699.55
HD US	HOME DEPOT, INC.	4,675.0000	1,534,615.50
	HOME DEPO 1.375% 03/15/31	300,000.0000	284,380.83
HUBB US	HUBBELL INC	8,000.0000	1,445,360.00
	HUBBELL 3.35% 3/1/26	145,000.0000	156,587.26
	HUBBELL 3.50% 02/15/28	150,000.0000	163,154.87
	HUBB 2.3% 03/15/2031	200,000.0000	200,691.50
ITW US	ILLINOIS TOOL WORKS, INC.	5,000.0000	1,033,150.00
INTC US	INTEL CORP.	18,325.0000	976,356.00
	INTEL COR 3.9% 03/25/30	1,000,000.0000	1,148,375.32
INTU US	INTUIT INC	3,100.0000	1,672,481.00
ISRG US	INTUITIVE SURGICAL INC	1,500.0000	1,491,225.00
JPM US	J.P. MORGAN CHASE & CO.	24,500.0000	4,010,405.00
	JPMORGAN 2.95% 10/01/26	500,000.0000	536,115.14
JNJ US	JOHNSON & JOHNSON	8,250.0000	1,332,375.00
	JPMORGAN US GOVT MMKT	1,710,481.9900	1,710,481.99
	KAISER 3.15% 5/1/27	250,000.0000	271,636.55
EL US	ESTEE LAUDER COS. CL A	6,000.0000	1,799,580.00
LOW US	LOWE'S COMPANIES	4,700.0000	953,442.00
MMC US	MARSH & MCLENNAN CO., INC	8,000.0000	1,211,440.00
MAS US	MASCO CORP	22,500.0000	1,249,875.00
	MASTERCAR 2.95% 11/21/26	100,000.0000	108,479.04
	MASTERCAR 3.3% 03/26/27	150,000.0000	164,905.23
MCD US	MCDONALDS CORP.	5,600.0000	1,350,216.00
MRK US	MERCK & CO. INC	15,000.0000	1,126,650.00
MTD US	METTLER-TOLEDO INTL.	1,400.0000	1,928,304.00
MSFT US	MICROSOFT CORP.	33,500.0000	9,444,320.00
	MIDAMERIC 3.1% 05/01/27	200,000.0000	217,548.71
MCO US	MOODY'S CORP.	4,500.0000	1,597,995.00
	NEW YORK 1.889% 07/15/22	190,000.0000	192,276.33
NKE US	NIKE, INC., CLASS B	17,000.0000	2,468,910.00
	NIKE 2.75% 3/27/27	500,000.0000	536,861.78
NTRS US	NORTHERN TRUST CORP.	20,000.0000	2,156,200.00
ORCL US	ORACLE CORPORATION	27,500.0000	2,396,075.00
	ORACLE CORP 3.40% 7/8/24	300,000.0000	320,384.47
	ORACLE 2.50% 04/01/25	200,000.0000	209,265.12
PNC US	PNC FINANCIAL SERVICES GR	9,500.0000	1,858,580.00
PPG US	PPG INDUSTRIES INC	8,000.0000	1,144,080.00
PEP US	PEPSICO, INC.	11,500.0000	1,729,715.00
	PFIZER IN 3.4% 05/15/24	100,000.0000	107,303.46
	PFIZER IN 1.7% 05/28/30	500,000.0000	493,627.39
TROW US	T ROWE PRICE GROUP, INC.	10,000.0000	1,967,000.00
ROST US	ROSS STORES, INC.	13,000.0000	1,415,050.00
	SELF HELP 1.9% 12/20/21	200,000.0000	200,816.39
SBUX US	STARBUCKS CORP	18,100.0000	1,996,611.00
	STARBUCKS 2.45% 06/15/26	350,000.0000	367,883.65
SYK US	STRYKER CORP	9,250.0000	2,439,410.00
	STRYKER C 3.50% 03/15/26	300,000.0000	327,246.77
	STRYKER 1.15% 06/15/25	100,000.0000	100,797.21
MMM US	3M CO.	7,500.0000	1,315,650.00

Ticker	Description	Shares/Par	Market Value
	3M CO 3.0% 08/07/25	250,000.0000	269,497.96
	TORONTO-D 3.50% 07/19/23	350,000.0000	369,530.64
USB US	US BANCORP	45,000.0000	2,674,800.00
UNP US	UNION PACIFIC CORP	9,500.0000	1,862,095.00
UPS US	UNITED PARCEL SERVICE INC	10,000.0000	1,821,000.00
	UNITED PA 2.4% 11/15/26	200,000.0000	212,499.90
	HUD 2.7 8/1/22	362,000.0000	365,066.70
	US T-NOTE 2.75% 2/28/25	4,000,000.0000	4,286,718.76
	US T-NOTE 2.625% 12/31/23	650,000.0000	683,147.46
	US T-NOTE 2.50% 2/28/26	750,000.0000	802,558.59
	U.S. TIPS 0.25% 07/15/29	1,000,000.0000	1,187,006.20
?	US TIPS 0.75% 07/15/28	500,000.0000	622,629.71
	US T-NOTE 1.625% 8/15/29	6,000,000.0000	6,107,226.54
	US T-NOTE 0.625% 8/15/30	1,400,000.0000	1,301,425.78
	US T-NOTE 0.875% 11/15/30	1,750,000.0000	1,659,423.83
	US TIPS 0.125% 1/15/2031	2,025,000.0000	2,330,377.90
	US T-NOTE 1.125% 2/15/31	9,300,000.0000	9,000,656.25
UNH US	UNITEDHEALTH GROUP INC	6,750.0000	2,637,495.00
	UNITEDHEA 2.875% 08/15/29	1,200,000.0000	1,285,635.94
	VERIZON C 1.5% 09/18/30	1,000,000.0000	946,235.85
V US	VISA INC CLASS A SHARES	16,500.0000	3,675,375.00
	VISA 3.15% 12/14/25	275,000.0000	298,233.89
WAT US	WATERS CORPORATION	5,500.0000	1,965,150.00
ACN US	ACCENTURE PLC	12,025.0000	3,847,038.00
MDT US	MEDTRONIC PLC	16,800.0000	2,105,880.00
CB US	CHUBB LIMITED	7,500.0000	1,301,100.00
TEL US	TE CONNECTIVITY LTD	6,500.0000	891,930.00
			194,167,373.96