



**Securities At Value**

**BT WALDEN BALANCED FUND**

31-Oct-21

Ticker	Description	Shares/Par	Market Value
	ABBOTT LAB 2.95% 3/15/25	100,000.0000	105,836.43
ADBE US	ADOBE SYSTEMS INC	825.0000	536,547.00
APD US	AIR PRODUCTS & CHEMICAL	4,500.0000	1,349,145.00
	AIR PRODU 2.05% 05/15/30	1,425,000.0000	1,437,993.95
GOOG US	ALPHABET INC - CLASS C	2,450.0000	7,265,254.50
GOOGL U	ALPHABET INC - CLASS A	1,000.0000	2,960,920.00
AXP US	AMERICAN EXPRESS CO.	10,500.0000	1,824,690.00
	AMERIC EXP 2.65% 12/02/22	287,000.0000	293,480.68
AMGN US	AMGEN, INC.	4,000.0000	827,880.00
ADI US	ANALOG DEVICES	8,995.0000	1,560,542.55
AAPL US	APPLE INC.	66,000.0000	9,886,800.00
	APPLE 2.85% 2/23/23	150,000.0000	154,182.26
	APPLE INC 3.00% 6/20/27	200,000.0000	216,002.55
	APPLE 2.20% 9/11/29	350,000.0000	358,383.13
ATR US	APTARGROUP INC.	10,500.0000	1,268,190.00
ADP US	AUTOMATIC DATA PROCESS	13,000.0000	2,918,370.00
AZO US	AUTOZONE, INC.	890.0000	1,588,507.60
BDX US	BECTON DICKINSON & CO	7,250.0000	1,737,027.50
CHTR US	CHARTER COMMUNICATIONS	2,445.0000	1,650,106.05
CINF US	CINCINNATI FINANCIAL CORP	5,700.0000	692,208.00
CSCO US	CISCO SYSTEMS, INC.	38,900.0000	2,177,233.00
CMCSA U	COMCAST CORP-CLASS A	30,475.0000	1,567,329.25
	COMCAST 3.95% 10/15/25	250,000.0000	274,861.45
	COMCAST 3.30% 4/1/27	250,000.0000	269,902.45
COP US	CONOCOPHILLIPS	53,100.0000	3,955,419.00
	CON EDI 3.35% 04/01/2030	1,000,000.0000	1,088,230.28
COO US	COOPER COS	3,000.0000	1,250,760.00
COST US	COSTCO WHOLESALE CORP.	6,500.0000	3,195,010.00
CMI US	CUMMINS INC	5,500.0000	1,319,120.00
DHR US	DANAHER CORP	4,300.0000	1,340,611.00
DE US	DEERE & COMPANY	5,500.0000	1,882,705.00
	JOHN DEERE 2.95% 04/01/22	150,000.0000	151,627.25
	JOHN DEER 2.80% 07/18/29	350,000.0000	373,251.47
DIS US	WALT DISNEY CO.	4,250.0000	718,547.50
DG US	DOLLAR GENERAL CORP	7,200.0000	1,594,944.00
DCI US	DONALDSON CO INC.	19,000.0000	1,140,190.00
EBAY US	EBAY INC	20,975.0000	1,609,202.00
EA US	ELECTRONIC ARTS INC	11,685.0000	1,638,821.25
	EMERSON 2.625% 2/15/23	200,000.0000	204,695.02
	ESTEE LAU 1.95% 03/15/31	750,000.0000	744,325.61
ES US	EVERSOURCE ENERGY	23,775.0000	2,018,497.50
FDS US	FACTSET RESEARCH SYSTEMS	3,000.0000	1,331,670.00
	FHLB 2.875% 6/14/2024	1,000,000.0000	1,056,372.08
	FHLB 2.875% 9/13/2024	1,000,000.0000	1,060,514.87
	FFCB 2.75% 7/16/27	250,000.0000	269,008.96
	FFCB 2.85% 03/02/28	750,000.0000	814,063.52
	FHLB 5.50% 7/15/36	700,000.0000	1,021,333.73
	FNMA 2.125% 4/24/26	1,250,000.0000	1,306,276.83

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	FNMA 1.875% 9/24/2026	1,000,000.0000	1,033,587.02
	FNMA 2.625% 9/6/24	3,250,000.0000	3,428,768.33
	G1 727549 4% 9/15/41	49,556.6300	54,985.50
	G1 748554 4% 9/15/40	13,199.2600	14,486.20
	GNMA 533973 6.5 05/15/32	1,049.1300	1,172.65
	GEORGIA 1.40% 08/01/33	350,000.0000	333,113.34
GWW US	GRAINGER W.W. INC.	3,000.0000	1,389,330.00
	HAWAII 1.865% 8/1/2033	500,000.0000	489,404.40
HD US	HOME DEPOT, INC.	4,675.0000	1,737,884.50
	HOME DEPO 1.375% 03/15/31	300,000.0000	282,226.17
HUBB US	HUBBELL INC	8,000.0000	1,594,960.00
	HUBBELL 3.35% 3/1/26	145,000.0000	154,752.49
	HUBBELL 3.50% 02/15/28	150,000.0000	163,097.27
	HUBB 2.3% 03/15/2031	200,000.0000	198,413.74
ITW US	ILLINOIS TOOL WORKS, INC.	5,000.0000	1,139,350.00
	INTEL COR 3.9% 03/25/30	1,000,000.0000	1,134,509.94
INTU US	INTUIT INC	3,100.0000	1,940,569.00
ISRG US	INTUITIVE SURGICAL INC	4,500.0000	1,625,085.00
JPM US	J.P. MORGAN CHASE & CO.	24,500.0000	4,162,305.00
	JPMORGAN 2.95% 10/01/26	500,000.0000	529,417.53
JNJ US	JOHNSON & JOHNSON	8,250.0000	1,343,760.00
	JPMORGAN US GOVT MMKT	2,091,332.7900	2,091,332.79
	KAISER 3.15% 5/1/27	250,000.0000	268,559.46
EL US	ESTEE LAUDER COS. CL A	6,000.0000	1,945,980.00
LOW US	LOWE'S COMPANIES	4,700.0000	1,098,954.00
MMC US	MARSH & MCLENNAN CO., INC	8,000.0000	1,334,400.00
MAS US	MASCO CORP	22,500.0000	1,474,875.00
	MASTERCAR 2.95% 11/21/26	100,000.0000	107,432.22
	MASTERCAR 3.3% 03/26/27	150,000.0000	163,077.64
MCD US	MCDONALDS CORP.	5,600.0000	1,375,080.00
MRK US	MERCK & CO. INC	15,000.0000	1,320,750.00
MTD US	METTLER-TOLEDO INTL.	1,400.0000	2,073,232.00
MSFT US	MICROSOFT CORP.	33,500.0000	11,109,270.00
	MIDAMERIC 3.1% 05/01/27	200,000.0000	215,421.99
MCO US	MOODY'S CORP.	4,500.0000	1,818,675.00
	NEW YORK 1.889% 07/15/22	190,000.0000	192,030.40
NKE US	NIKE, INC., CLASS B	17,000.0000	2,843,930.00
	NIKE 2.75% 3/27/27	500,000.0000	531,735.98
NTRS US	NORTHERN TRUST CORP.	20,000.0000	2,460,800.00
ORCL US	ORACLE CORPORATION	27,500.0000	2,638,350.00
	ORACLE CORP 3.40% 7/8/24	300,000.0000	317,167.21
	ORACLE 2.50% 04/01/25	200,000.0000	207,486.27
PNC US	PNC FINANCIAL SERVICES GR	9,500.0000	2,004,785.00
PPG US	PPG INDUSTRIES INC	8,000.0000	1,284,560.00
PEP US	PEPSICO, INC.	11,500.0000	1,858,400.00
	PFIZER IN 3.4% 05/15/24	100,000.0000	106,479.44
	PFIZER IN 1.7% 05/28/30	500,000.0000	490,684.06
TROW US	T ROWE PRICE GROUP, INC.	10,000.0000	2,168,800.00
ROST US	ROSS STORES, INC.	13,000.0000	1,471,600.00
	SELF HELP 1.9% 12/20/21	200,000.0000	200,532.54
SBUX US	STARBUCKS CORP	18,100.0000	1,919,867.00
	STARBUCKS 2.45% 06/15/26	350,000.0000	365,524.15
SYK US	STRYKER CORP	9,250.0000	2,461,147.50
	STRYKER C 3.50% 03/15/26	300,000.0000	324,489.40
	STRYKER 1.15% 06/15/25	100,000.0000	99,825.97
MMM US	3M CO.	7,500.0000	1,340,100.00
	3M CO 3.0% 08/07/25	250,000.0000	267,345.37

<b>Ticker</b>	<b>Description</b>	<b>Shares/Par</b>	<b>Market Value</b>
	TORONTO-D 3.50% 07/19/23	350,000.0000	367,973.60
USB US	US BANCORP	45,000.0000	2,716,650.00
UNP US	UNION PACIFIC CORP	9,500.0000	2,293,300.00
UPS US	UNITED PARCEL SERVICE INC	10,000.0000	2,134,700.00
	UNITED PA 2.4% 11/15/26	200,000.0000	209,901.87
	HUD 2.7 8/1/22	362,000.0000	364,284.29
	US T-NOTE 2.75% 2/28/25	4,000,000.0000	4,249,140.64
	US T-NOTE 2.625% 12/31/23	650,000.0000	678,818.36
	US T-NOTE 2.50% 2/28/26	900,000.0000	953,753.90
	U.S. TIPS 0.25% 07/15/29	1,000,000.0000	1,199,596.25
?	US TIPS 0.75% 07/15/28	500,000.0000	627,104.43
	US T-NOTE 1.625% 8/15/29	6,000,000.0000	6,073,476.54
	US T-NOTE 0.625% 8/15/30	1,400,000.0000	1,298,472.66
	US T-NOTE 0.875% 11/15/30	1,750,000.0000	1,654,809.57
	US TIPS 0.125% 1/15/2031	2,025,000.0000	2,362,422.87
	US T-NOTE 1.125% 2/15/31	9,800,000.0000	9,460,062.50
UNH US	UNITEDHEALTH GROUP INC	6,750.0000	3,108,172.50
	UNITEDHEA 2.875% 08/15/29	1,200,000.0000	1,278,176.86
	VERIZON C 1.5% 09/18/30	1,000,000.0000	939,600.35
V US	VISA INC CLASS A SHARES	16,500.0000	3,494,205.00
	VISA 3.15% 12/14/25	275,000.0000	295,658.02
WAT US	WATERS CORPORATION	5,500.0000	2,021,525.00
ACN US	ACCENTURE PLC	12,025.0000	4,314,449.75
MDT US	MEDTRONIC PLC	16,800.0000	2,013,648.00
CB US	CHUBB LIMITED	7,500.0000	1,465,350.00
TEL US	TE CONNECTIVITY LTD	6,500.0000	949,000.00
			<b>205,234,701.65</b>