



Securities At Value

BT WALDEN BALANCED FUND

29-Apr-22

Ticker	Description	Shares/Par	Market Value
	ABBOTT LAB 2.95% 3/15/25	100,000.0000	99,600.08
ADBE US	ADOBE SYSTEMS INC	2,340.0000	926,523.00
APD US	AIR PRODUCTS & CHEMICAL	6,000.0000	1,404,420.00
	AIR PRODU 2.05% 05/15/30	1,425,000.0000	1,252,725.00
GOOG US	ALPHABET INC - CLASS C	2,450.0000	5,633,358.50
GOOGL U	ALPHABET INC - CLASS A	1,000.0000	2,282,190.00
AXP US	AMERICAN EXPRESS CO.	8,500.0000	1,485,035.00
	AMERIC EXP 2.65% 12/02/22	287,000.0000	288,195.85
ADI US	ANALOG DEVICES	8,995.0000	1,388,648.10
AAPL US	APPLE INC.	66,000.0000	10,404,900.00
	APPLE 2.85% 2/23/23	150,000.0000	150,887.20
	APPLE INC 3.00% 6/20/27	200,000.0000	196,908.72
	APPLE 2.20% 9/11/29	350,000.0000	318,633.94
ATR US	APTARGROUP INC.	10,500.0000	1,205,715.00
ADP US	AUTOMATIC DATA PROCESS	13,000.0000	2,836,340.00
AZO US	AUTOZONE, INC.	890.0000	1,740,368.30
BDX US	BECTON DICKINSON & CO	7,250.0000	1,792,127.50
CHTR US	CHARTER COMMUNICATIONS	2,445.0000	1,047,658.05
CSCO US	CISCO SYSTEMS, INC.	38,900.0000	1,905,322.00
CMCSA U	COMCAST CORP-CLASS A	30,475.0000	1,211,686.00
	COMCAST 3.95% 10/15/25	250,000.0000	253,483.90
	COMCAST 3.30% 4/1/27	250,000.0000	245,171.73
COP US	CONOCOPHILLIPS	55,100.0000	5,263,152.00
	CON EDI 3.35% 04/01/2030	1,000,000.0000	948,316.14
COO US	COOPER COS	3,000.0000	1,083,120.00
COST US	COSTCO WHOLESALE CORP.	6,500.0000	3,456,180.00
CMI US	CUMMINS INC	5,500.0000	1,040,545.00
DHR US	DANAHER CORP	4,300.0000	1,079,859.00
DE US	DEERE & COMPANY	5,500.0000	2,076,525.00
	JOHN DEER 2.80% 07/18/29	350,000.0000	329,706.37
DG US	DOLLAR GENERAL CORP	7,200.0000	1,710,216.00
DCI US	DONALDSON CO INC.	19,000.0000	931,760.00
EWBC US	EAST WEST BANCORP, INC.	15,000.0000	1,069,500.00
EBAY US	EBAY INC	20,975.0000	1,089,022.00
EA US	ELECTRONIC ARTS INC	11,685.0000	1,379,414.25
	EMERSON 2.625% 2/15/23	200,000.0000	200,777.68
	ESTEE LAU 1.95% 03/15/31	750,000.0000	642,599.90
ES US	EVERSOURCE ENERGY	23,775.0000	2,077,935.00
FDS US	FACTSET RESEARCH SYSTEMS	3,000.0000	1,210,470.00
	FHLB 2.875% 9/13/2024	1,000,000.0000	1,002,097.75
	FFCB 2.75% 7/16/27	250,000.0000	247,357.14
	FFCB 2.85% 03/02/28	750,000.0000	744,297.25
	FHLB 5.50% 7/15/36	700,000.0000	855,682.73

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	FNMA 2.125% 4/24/26	1,250,000.0000	1,212,461.83
	FNMA 1.875% 9/24/2026	1,000,000.0000	956,413.04
	FNMA 2.625% 9/6/24	3,250,000.0000	3,241,291.43
	G1 727549 4% 9/15/41	35,114.5400	35,800.07
	G1 748554 4% 9/15/40	10,828.5300	11,089.52
	GEORGIA 1.40% 08/01/33	350,000.0000	275,271.92
GWW US	GRAINGER W.W. INC.	3,000.0000	1,500,090.00
	HAWAII 1.865% 8/1/2033	500,000.0000	408,734.15
HD US	HOME DEPOT, INC.	4,675.0000	1,404,370.00
	HOME DEPO 1.375% 03/15/31	300,000.0000	243,476.78
HUBB US	HUBBELL INC	8,000.0000	1,562,880.00
	HUBBELL 3.35% 3/1/26	145,000.0000	143,581.02
	HUBBELL 3.50% 02/15/28	150,000.0000	146,307.39
	HUBB 2.3% 03/15/2031	200,000.0000	171,262.90
ITW US	ILLINOIS TOOL WORKS, INC.	5,000.0000	985,550.00
	INTEL COR 3.9% 03/25/30	1,000,000.0000	992,302.03
	INTUIT IN .65% 07/15/23	1,000,000.0000	976,683.52
JPM US	J.P. MORGAN CHASE & CO.	24,500.0000	2,924,320.00
	JPMORGAN 2.95% 10/01/26	500,000.0000	479,965.76
JNJ US	JOHNSON & JOHNSON	10,750.0000	1,939,945.00
	JPMORGAN US GOVT MMKT	2,151,008.9900	2,151,008.99
	KAISER 3.15% 5/1/27	250,000.0000	243,412.48
EL US	ESTEE LAUDER COS. CL A	6,000.0000	1,584,360.00
LOW US	LOWE'S COMPANIES	4,700.0000	929,331.00
MMC US	MARSH & MCLENNAN CO., INC	8,000.0000	1,293,600.00
MAS US	MASCO CORP	22,500.0000	1,185,525.00
	MASTERCAR 2.95% 11/21/26	100,000.0000	98,639.47
	MASTERCAR 3.3% 03/26/27	150,000.0000	149,176.86
MCD US	MCDONALDS CORP.	5,600.0000	1,395,296.00
MRK US	MERCK & CO. INC	15,000.0000	1,330,350.00
MTD US	METTLER-TOLEDO INTL.	1,400.0000	1,788,542.00
MSFT US	MICROSOFT CORP.	33,500.0000	9,296,920.00
	MIDAMERIC 3.1% 05/01/27	200,000.0000	194,626.57
MCO US	MOODY'S CORP.	4,500.0000	1,424,160.00
	NEW YORK 1.889% 07/15/22	190,000.0000	190,362.08
NKE US	NIKE, INC., CLASS B	17,000.0000	2,119,900.00
	NIKE 2.75% 3/27/27	500,000.0000	483,546.90
NTRS US	NORTHERN TRUST CORP.	20,000.0000	2,061,000.00
ORCL US	ORACLE CORPORATION	18,000.0000	1,321,200.00
	ORACLE CORP 3.40% 7/8/24	300,000.0000	299,393.33
	ORACLE 2.50% 04/01/25	200,000.0000	191,228.08
PNC US	PNC FINANCIAL SERVICES GR	7,000.0000	1,162,700.00
PYPL US	PAYPAL HOLDINGS INC	8,500.0000	747,405.00
PEP US	PEPSICO, INC.	11,500.0000	1,974,665.00
	PFIZER IN 3.4% 05/15/24	100,000.0000	101,140.89
	PFIZER IN 1.7% 05/28/30	500,000.0000	426,614.64
TROW US	T ROWE PRICE GROUP, INC.	10,000.0000	1,230,400.00
ROST US	ROSS STORES, INC.	13,000.0000	1,297,010.00
SBUX US	STARBUCKS CORP	18,100.0000	1,350,984.00
	STARBUCKS 2.45% 06/15/26	350,000.0000	335,148.18
SYK US	STRYKER CORP	9,250.0000	2,231,655.00
	STRYKER C 3.50% 03/15/26	300,000.0000	298,390.81
	STRYKER 1.15% 06/15/25	100,000.0000	93,243.95

Ticker	Description	Shares/Par	Market Value
	3M CO 3.% 08/07/25	250,000.0000	248,424.55
	TORONTO-D 3.50% 07/19/23	350,000.0000	352,982.32
	TOYOTA MO 1.45% 01/13/25	1,000,000.0000	953,964.26
USB US	US BANCORP	45,000.0000	2,185,200.00
UNP US	UNION PACIFIC CORP	9,755.0000	2,285,498.95
UPS US	UNITED PARCEL SERVICE INC	10,000.0000	1,799,800.00
	UNITED PA 2.4% 11/15/26	200,000.0000	190,676.48
	HUD 2.7 8/1/22	362,000.0000	363,808.39
	US T-NOTE 2.75% 2/28/25	4,000,000.0000	3,988,281.24
	US T-NOTE 2.875% 11/30/23	775,000.0000	778,844.73
	US T-NOTE 2.50% 2/28/26	900,000.0000	886,183.60
	U.S. TIPS 0.25% 07/15/29	1,000,000.0000	1,146,900.72
?	US TIPS 0.75% 07/15/28	500,000.0000	603,268.88
	US T-NOTE 1.625% 8/15/29	8,700,000.0000	7,973,074.20
	US TIPS 0.125% 1/15/2031	2,025,000.0000	2,248,167.91
	US T-NOTE 1.125% 2/15/31	12,950,000.0000	11,191,126.99
UNH US	UNITEDHEALTH GROUP INC	6,750.0000	3,432,712.50
	UNITEDHEA 2.875% 08/15/29	1,200,000.0000	1,118,452.12
	VERIZON C 1.5% 09/18/30	1,000,000.0000	812,027.90
V US	VISA INC CLASS A SHARES	16,500.0000	3,516,645.00
	VISA 3.15% 12/14/25	275,000.0000	273,436.82
WAT US	WATERS CORPORATION	5,500.0000	1,666,610.00
ACN US	ACCENTURE PLC	12,025.0000	3,611,829.00
MDT US	MEDTRONIC PLC	16,800.0000	1,753,248.00
CB US	CHUBB LIMITED	7,500.0000	1,548,375.00
TEL US	TE CONNECTIVITY LTD	6,500.0000	811,070.00
			182,841,773.23