



Securities At Value

BT WALDEN BALANCED FUND

29-Jul-22

Ticker	Description	Shares/Par	Market Value
	ABBOTT LAB 2.95% 3/15/25	100,000.0000	99,726.45
ADBE US	ADOBE SYSTEMS INC	2,340.0000	959,680.80
A US	AGILENT TECHNOLOGIES INC	8,000.0000	1,072,800.00
APD US	AIR PRODUCTS & CHEMICAL	6,000.0000	1,489,380.00
	AIR PRODU 2.05% 05/15/30	1,425,000.0000	1,283,405.39
GOOG US	ALPHABET INC - CLASS C	49,000.0000	5,715,360.00
GOOGL U	ALPHABET INC - CLASS A	20,000.0000	2,326,400.00
AXP US	AMERICAN EXPRESS CO.	8,000.0000	1,232,160.00
	AMERIC EXP 2.65% 12/02/22	287,000.0000	286,853.08
ADI US	ANALOG DEVICES	8,995.0000	1,546,780.20
AAPL US	APPLE INC.	66,000.0000	10,725,660.00
	APPLE 2.85% 2/23/23	150,000.0000	149,836.85
	APPLE INC 3.00% 6/20/27	200,000.0000	199,848.41
	APPLE 2.20% 9/11/29	350,000.0000	326,779.38
ATR US	APTARGROUP INC.	10,500.0000	1,131,480.00
ADP US	AUTOMATIC DATA PROCESS	13,000.0000	3,134,560.00
AZO US	AUTOZONE, INC.	890.0000	1,902,277.10
BDX US	BECTON DICKINSON & CO	7,250.0000	1,771,247.50
CHTR US	CHARTER COMMUNICATIONS	2,445.0000	1,056,484.50
CSCO US	CISCO SYSTEMS, INC.	33,525.0000	1,521,029.25
CMCSA U	COMCAST CORP-CLASS A	30,475.0000	1,143,422.00
	COMCAST 3.95% 10/15/25	250,000.0000	254,469.84
	COMCAST 3.30% 4/1/27	250,000.0000	248,682.70
COP US	CONOCOPHILLIPS	50,100.0000	4,881,243.00
	CON EDI 3.35% 04/01/2030	1,000,000.0000	973,039.36
COO US	COOPER COS	3,000.0000	981,000.00
COST US	COSTCO WHOLESALE CORP.	5,500.0000	2,977,150.00
CMI US	CUMMINS INC	5,440.0000	1,203,926.40
DHR US	DANAHER CORP	4,300.0000	1,253,321.00
DE US	DEERE & COMPANY	5,500.0000	1,887,490.00
	JOHN DEER 2.80% 07/18/29	350,000.0000	335,440.01
DG US	DOLLAR GENERAL CORP	7,200.0000	1,788,696.00
DCI US	DONALDSON CO INC.	18,000.0000	979,380.00
EWBC US	EAST WEST BANCORP, INC.	15,000.0000	1,076,700.00
EBAY US	EBAY INC	20,975.0000	1,020,014.25
EA US	ELECTRONIC ARTS INC	10,510.0000	1,379,227.30
	EMERSON 2.625% 2/15/23	200,000.0000	199,810.22
	ESTEE LAU 1.95% 03/15/31	750,000.0000	658,272.72
ES US	EVERSOURCE ENERGY	21,000.0000	1,852,620.00
FDS US	FACTSET RESEARCH SYSTEMS	3,000.0000	1,289,040.00
	FHLB 2.875% 9/13/2024	1,000,000.0000	997,978.37
	FFCB 2.75% 7/16/27	250,000.0000	249,539.67
	FFCB 2.85% 03/02/28	750,000.0000	752,104.01

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	FHLB 5.50% 7/15/36	700,000.0000	877,265.54
	FNMA 2.125% 4/24/26	1,250,000.0000	1,219,263.15
	FNMA 1.875% 9/24/2026	1,000,000.0000	963,767.57
	FNMA 2.625% 9/6/24	3,250,000.0000	3,227,161.44
	G1 727549 4% 9/15/41	34,533.4200	35,573.55
	G1 748554 4% 9/15/40	10,652.4700	10,977.38
	GEORGIA 1.40% 08/01/33	350,000.0000	281,668.24
GWW US	GRAINGER W.W. INC.	3,000.0000	1,630,590.00
	HAWAII 1.865% 8/1/2033	500,000.0000	413,248.40
HD US	HOME DEPOT, INC.	2,000.0000	601,880.00
	HOME DEPO 1.375% 03/15/31	300,000.0000	253,172.38
HUBB US	HUBBELL INC	7,000.0000	1,533,140.00
	HUBBELL 3.35% 3/1/26	145,000.0000	143,299.43
	HUBBELL 3.50% 02/15/28	150,000.0000	147,055.16
	HUBB 2.3% 03/15/2031	200,000.0000	174,924.69
ITW US	ILLINOIS TOOL WORKS, INC.	5,000.0000	1,038,800.00
	INTEL COR 3.9% 03/25/30	1,000,000.0000	1,011,510.03
	INTUIT IN .65% 07/15/23	1,000,000.0000	975,030.70
JPM US	J.P. MORGAN CHASE & CO.	22,285.0000	2,570,797.60
	JPMORGAN 2.95% 10/01/26	500,000.0000	487,037.84
JNJ US	JOHNSON & JOHNSON	10,750.0000	1,876,090.00
	JPMORGAN US GOVT MMKT	1,778,071.4400	1,778,071.44
	KAISER 3.15% 5/1/27	250,000.0000	248,103.05
EL US	ESTEE LAUDER COS. CL A	6,000.0000	1,638,600.00
LOW US	LOWE'S COMPANIES	4,700.0000	900,191.00
MMC US	MARSH & MCLENNAN CO., INC	8,000.0000	1,311,680.00
MAS US	MASCO CORP	22,500.0000	1,246,050.00
	MASTERCAR 2.95% 11/21/26	100,000.0000	99,227.77
	MASTERCAR 3.3% 03/26/27	150,000.0000	150,777.71
MCD US	MCDONALDS CORP.	5,000.0000	1,316,850.00
MRK US	MERCK & CO. INC	15,000.0000	1,340,100.00
MTD US	METTLER-TOLEDO INTL.	1,400.0000	1,889,622.00
MSFT US	MICROSOFT CORP.	32,065.0000	9,001,928.10
MCO US	MOODY'S CORP.	4,235.0000	1,313,908.75
NKE US	NIKE, INC., CLASS B	17,000.0000	1,953,640.00
	NIKE 2.75% 3/27/27	500,000.0000	492,565.73
NTRS US	NORTHERN TRUST CORP.	18,220.0000	1,817,991.60
	ORACLE CORP 3.40% 7/8/24	300,000.0000	298,699.95
	ORACLE 2.50% 04/01/25	200,000.0000	193,092.92
PNC US	PNC FINANCIAL SERVICES GR	7,000.0000	1,161,580.00
PYPL US	PAYPAL HOLDINGS INC	8,500.0000	735,505.00
PEP US	PEPSICO, INC.	11,500.0000	2,012,040.00
	PFIZER IN 3.4% 05/15/24	100,000.0000	100,744.18
	PFIZER IN 1.7% 05/28/30	500,000.0000	443,074.50
TROW US	T ROWE PRICE GROUP, INC.	10,000.0000	1,234,700.00
ROST US	ROSS STORES, INC.	13,000.0000	1,056,380.00
SLB US	SCHLUMBERGER LTD	20,000.0000	740,600.00
SBUX US	STARBUCKS CORP	16,510.0000	1,399,717.80
	STARBUCKS 2.45% 06/15/26	350,000.0000	338,686.54
SYK US	STRYKER CORP	9,250.0000	1,986,437.50
	STRYKER C 3.50% 03/15/26	300,000.0000	299,689.88
	STRYKER 1.15% 06/15/25	100,000.0000	93,815.53
	3M CO 3.% 08/07/25	250,000.0000	248,884.88

Ticker	Description	Shares/Par	Market Value
	TORONTO-D 3.50% 07/19/23	350,000.0000	351,078.17
	TOYOTA MO 1.45% 01/13/25	1,000,000.0000	958,089.10
USB US	US BANCORP	43,810.0000	2,067,832.00
UNP US	UNION PACIFIC CORP	9,755.0000	2,217,311.50
UPS US	UNITED PARCEL SERVICE INC	10,000.0000	1,948,900.00
	UNITED PA 2.4% 11/15/26	200,000.0000	194,678.76
	HUD 2.7 8/1/22	362,000.0000	362,000.00
	US T-NOTE 2.75% 2/28/25	3,875,000.0000	3,864,177.24
	US T-NOTE 2.875% 11/30/23	1,350,000.0000	1,348,892.58
	US T-NOTE 2.50% 2/28/26	1,125,000.0000	1,114,145.51
	U.S. TIPS 0.25% 07/15/29	1,000,000.0000	1,159,627.65
?	US TIPS 0.75% 07/15/28	500,000.0000	607,970.89
	US T-NOTE 1.625% 8/15/29	2,800,000.0000	2,617,562.50
	US T-NOTE 1.125% 2/15/31	400,000.0000	354,906.25
	UP TIPS 0.125% 01/15/2032	3,100,000.0000	3,256,374.81
	US T-NOTE 2.875% 05/15/32	17,100,000.0000	17,442,000.00
UNH US	UNITEDHEALTH GROUP INC	6,750.0000	3,660,795.00
	UNITEDHEA 2.875% 08/15/29	1,200,000.0000	1,154,189.15
	VERIZON C 1.5% 09/18/30	1,000,000.0000	835,252.68
V US	VISA INC CLASS A SHARES	16,000.0000	3,393,760.00
	VISA 3.15% 12/14/25	275,000.0000	275,182.59
WAT US	WATERS CORPORATION	5,500.0000	2,002,165.00
ACN US	ACCENTURE PLC	12,000.0000	3,675,120.00
MDT US	MEDTRONIC PLC	13,315.0000	1,231,903.80
CB US	CHUBB LIMITED	7,500.0000	1,414,800.00
TEL US	TE CONNECTIVITY LTD	6,500.0000	869,245.00
			183,007,484.87