



Securities At Value

BT WALDEN BALANCED FUND

31-Aug-22

Ticker	Description	Shares/Par	Market Value
	ABBOTT LAB 2.95% 3/15/25	100,000.0000	98,461.51
ADBE US	ADOBE SYSTEMS INC	2,340.0000	873,849.60
A US	AGILENT TECHNOLOGIES INC	8,000.0000	1,026,000.00
APD US	AIR PRODUCTS & CHEMICAL	6,000.0000	1,514,700.00
	AIR PRODU 2.05% 05/15/30	1,425,000.0000	1,234,989.80
GOOG US	ALPHABET INC - CLASS C	42,300.0000	4,617,045.00
GOOGL U	ALPHABET INC - CLASS A	20,000.0000	2,164,400.00
	AMERIC EXP 2.65% 12/02/22	287,000.0000	286,657.10
ADI US	ANALOG DEVICES	8,995.0000	1,363,012.35
AAPL US	APPLE INC.	66,000.0000	10,376,520.00
	APPLE 2.85% 2/23/23	150,000.0000	149,754.32
	APPLE INC 3.00% 6/20/27	200,000.0000	194,631.36
	APPLE 2.20% 9/11/29	350,000.0000	313,563.23
ATR US	APTARGROUP INC.	10,500.0000	1,079,505.00
ADP US	AUTOMATIC DATA PROCESS	13,000.0000	3,177,330.00
AZO US	AUTOZONE, INC.	890.0000	1,886,096.90
BDX US	BECTON DICKINSON & CO	7,250.0000	1,830,045.00
CHTR US	CHARTER COMMUNICATIONS	2,445.0000	1,008,880.35
CSCO US	CISCO SYSTEMS, INC.	33,525.0000	1,499,238.00
CMCSA U	COMCAST CORP-CLASS A	30,475.0000	1,102,890.25
	COMCAST 3.95% 10/15/25	250,000.0000	249,883.26
	COMCAST 3.30% 4/1/27	250,000.0000	242,116.73
COP US	CONOCOPHILLIPS	50,100.0000	5,483,445.00
	CON EDI 3.35% 04/01/2030	1,000,000.0000	941,915.14
COO US	COOPER COS	3,000.0000	862,320.00
COST US	COSTCO WHOLESALE CORP.	5,500.0000	2,871,550.00
CMI US	CUMMINS INC	5,365.0000	1,155,460.05
DHR US	DANAHER CORP	4,300.0000	1,160,613.00
DE US	DEERE & COMPANY	5,500.0000	2,008,875.00
	JOHN DEER 2.80% 07/18/29	350,000.0000	324,864.30
DG US	DOLLAR GENERAL CORP	7,200.0000	1,709,424.00
DCI US	DONALDSON CO INC.	18,000.0000	924,300.00
EWBC US	EAST WEST BANCORP, INC.	15,000.0000	1,082,550.00
EBAY US	EBAY INC	20,975.0000	925,626.75
EA US	ELECTRONIC ARTS INC	10,465.0000	1,327,694.55
	EMERSON 2.625% 2/15/23	200,000.0000	199,304.47
	ESTEE LAU 1.95% 03/15/31	1,000,000.0000	846,173.82
ES US	EVERSOURCE ENERGY	21,000.0000	1,883,490.00
FDS US	FACTSET RESEARCH SYSTEMS	3,000.0000	1,300,020.00
	FHLB 2.875% 9/13/2024	1,000,000.0000	989,327.81
	FFCB 2.75% 7/16/27	250,000.0000	243,325.44
	FFCB 2.85% 03/02/28	750,000.0000	732,124.60
	FHLB 5.50% 7/15/36	700,000.0000	838,945.86

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	FNMA 2.125% 4/24/26	1,250,000.0000	1,194,246.55
	FNMA 1.875% 9/24/2026	1,000,000.0000	942,573.17
	FNMA 2.625% 9/6/24	3,250,000.0000	3,197,206.38
	G1 727549 4% 9/15/41	34,422.0800	34,586.13
	G1 748554 4% 9/15/40	10,612.4200	10,667.18
	GEORGIA 1.40% 08/01/33	350,000.0000	266,984.97
GWW US	GRAINGER W.W. INC.	3,000.0000	1,664,820.00
	HAWAII 1.865% 8/1/2033	500,000.0000	394,816.30
HD US	HOME DEPOT, INC.	2,000.0000	576,840.00
	HOME DEPO 1.375% 03/15/31	1,175,000.0000	947,142.10
HUBB US	HUBBELL INC	7,000.0000	1,444,100.00
	HUBBELL 3.35% 3/1/26	145,000.0000	140,729.80
	HUBBELL 3.50% 02/15/28	150,000.0000	143,611.27
	HUBB 2.3% 03/15/2031	500,000.0000	419,541.89
ITW US	ILLINOIS TOOL WORKS, INC.	5,000.0000	974,150.00
	INTEL COR 3.9% 03/25/30	1,000,000.0000	969,770.24
	INTUIT IN .65% 07/15/23	1,000,000.0000	975,202.80
JPM US	J.P. MORGAN CHASE & CO.	22,285.0000	2,534,473.05
	JPMORGAN 2.95% 10/01/26	500,000.0000	476,300.96
JNJ US	JOHNSON & JOHNSON	14,950.0000	2,412,033.00
	JPMORGAN US GOVT MMKT	2,367,737.3100	2,367,737.31
	KAISER 3.15% 5/1/27	250,000.0000	241,848.42
EL US	ESTEE LAUDER COS. CL A	6,000.0000	1,526,280.00
LOW US	LOWE'S COMPANIES	5,800.0000	1,126,012.00
MMC US	MARSH & MCLENNAN CO., INC	8,000.0000	1,290,960.00
MAS US	MASCO CORP	22,275.0000	1,133,129.25
	MASTERCAR 2.95% 11/21/26	100,000.0000	96,961.86
	MASTERCAR 3.3% 03/26/27	150,000.0000	147,162.87
MCD US	MCDONALDS CORP.	5,000.0000	1,261,400.00
MRK US	MERCK & CO. INC	15,000.0000	1,280,400.00
MTD US	METTLER-TOLEDO INTL.	1,400.0000	1,697,444.00
MSFT US	MICROSOFT CORP.	31,750.0000	8,301,672.50
MCO US	MOODY'S CORP.	4,175.0000	1,187,871.00
NKE US	NIKE, INC., CLASS B	17,000.0000	1,809,650.00
	NIKE 2.75% 3/27/27	500,000.0000	479,038.40
NTRS US	NORTHERN TRUST CORP.	18,220.0000	1,732,539.80
	ORACLE CORP 3.40% 7/8/24	300,000.0000	295,849.10
	ORACLE 2.50% 04/01/25	200,000.0000	190,027.37
PNC US	PNC FINANCIAL SERVICES GR	7,000.0000	1,106,000.00
PYPL US	PAYPAL HOLDINGS INC	8,500.0000	794,240.00
PEP US	PEPSICO, INC.	12,700.0000	2,187,829.00
	PFIZER IN 3.4% 05/15/24	100,000.0000	99,740.18
	PFIZER IN 1.7% 05/28/30	500,000.0000	424,416.64
TROW US	T ROWE PRICE GROUP, INC.	10,000.0000	1,200,000.00
ROST US	ROSS STORES, INC.	13,000.0000	1,121,510.00
SLB US	SCHLUMBERGER LTD	26,000.0000	991,900.00
SBUX US	STARBUCKS CORP	16,510.0000	1,387,995.70
	STARBUCKS 2.45% 06/15/26	350,000.0000	332,408.64
SYK US	STRYKER CORP	9,250.0000	1,898,100.00
	STRYKER C 3.50% 03/15/26	300,000.0000	295,322.00
	STRYKER 1.15% 06/15/25	100,000.0000	92,583.07
	3M CO 3.% 08/07/25	250,000.0000	244,206.69
	TORONTO-D 3.50% 07/19/23	350,000.0000	349,579.86

Ticker	Description	Shares/Par	Market Value
	TOYOTA MO 1.45% 01/13/25	1,000,000.0000	945,159.24
USB US	US BANCORP	43,810.0000	1,998,174.10
UNP US	UNION PACIFIC CORP	9,755.0000	2,190,095.05
UPS US	UNITED PARCEL SERVICE INC	10,000.0000	1,945,100.00
	UNITED PA 2.4% 11/15/26	200,000.0000	190,039.90
	US T-NOTE 2.75% 2/28/25	3,875,000.0000	3,809,306.66
	US T-NOTE 2.875% 11/30/23	1,350,000.0000	1,340,850.59
	US T-NOTE 2.50% 2/28/26	1,125,000.0000	1,090,458.99
	U.S. TIPS 0.25% 07/15/29	1,000,000.0000	1,129,641.78
?	US TIPS 0.75% 07/15/28	500,000.0000	595,068.71
	US T-NOTE 1.625% 8/15/29	2,800,000.0000	2,526,617.18
	US T-NOTE 1.125% 2/15/31	400,000.0000	341,171.88
	UP TIPS 0.125% 01/15/2032	3,825,000.0000	3,888,580.36
	US T-NOTE 2.875% 05/15/32	17,700,000.0000	17,303,132.72
UNH US	UNITEDHEALTH GROUP INC	6,750.0000	3,505,477.50
	UNITEDHEA 2.875% 08/15/29	1,200,000.0000	1,105,433.88
	VERIZON C 1.5% 09/18/30	1,000,000.0000	800,005.28
V US	VISA INC CLASS A SHARES	16,000.0000	3,179,360.00
	VISA 3.15% 12/14/25	275,000.0000	269,119.24
WAT US	WATERS CORPORATION	5,500.0000	1,642,300.00
ACN US	ACCENTURE PLC	12,000.0000	3,461,520.00
CB US	CHUBB LIMITED	7,500.0000	1,417,875.00
TEL US	TE CONNECTIVITY LTD	6,500.0000	820,365.00
			178,007,384.06