



Securities At Value

BT WALDEN BALANCED FUND

28-Feb-23

Ticker	Description	Shares/Par	Market Value
	ABBOTT LAB 2.95% 3/15/25	100,000.0000	96,075.65
ADBE US	ADOBE SYSTEMS INC	4,680.0000	1,516,086.00
A US	AGILENT TECHNOLOGIES INC	8,000.0000	1,135,760.00
APD US	AIR PRODUCTS & CHEMICAL	9,015.0000	2,578,109.70
	AIR PRODU 2.05% 05/15/30	1,425,000.0000	1,190,695.32
GOOG US	ALPHABET INC - CLASS C	42,300.0000	3,819,690.00
GOOGL U	ALPHABET INC - CLASS A	20,000.0000	1,801,200.00
ADI US	ANALOG DEVICES	8,995.0000	1,650,312.65
AAPL US	APPLE INC.	36,265.0000	5,345,823.65
	APPLE INC 3.00% 6/20/27	200,000.0000	187,911.77
	APPLE 2.20% 9/11/29	350,000.0000	300,933.28
ATR US	APTARGROUP INC.	10,500.0000	1,225,560.00
ADP US	AUTOMATIC DATA PROCESS	6,695.0000	1,471,694.90
AZO US	AUTOZONE, INC.	780.0000	1,939,501.20
BDX US	BECTON DICKINSON & CO	7,250.0000	1,700,487.50
CSCO US	CISCO SYSTEMS, INC.	36,515.0000	1,768,056.30
CMCSA U	COMCAST CORP-CLASS A	30,475.0000	1,132,755.75
	COMCAST 3.95% 10/15/25	250,000.0000	243,090.84
	COMCAST 3.30% 4/1/27	250,000.0000	234,410.75
COP US	CONOCOPHILLIPS	39,580.0000	4,090,593.00
	CON EDI 3.35% 04/01/2030	1,000,000.0000	893,941.55
COO US	COOPER COS	3,000.0000	980,910.00
COST US	COSTCO WHOLESALE CORP.	4,200.0000	2,033,556.00
CMI US	CUMMINS INC	5,230.0000	1,271,308.40
DE US	DEERE & COMPANY	5,500.0000	2,305,820.00
	JOHN DEER 2.80% 07/18/29	350,000.0000	310,338.38
DG US	DOLLAR GENERAL CORP	7,135.0000	1,543,300.50
DCI US	DONALDSON CO INC.	17,810.0000	1,126,482.50
EWBC US	EAST WEST BANCORP, INC.	15,000.0000	1,143,150.00
EA US	ELECTRONIC ARTS INC	10,205.0000	1,132,142.70
	ESTEE LAU 1.95% 03/15/31	1,675,000.0000	1,357,010.50
FDS US	FACTSET RESEARCH SYSTEMS	3,000.0000	1,243,650.00
	FHLB 2.875% 9/13/2024	1,000,000.0000	968,477.79
	FFCB 2.75% 7/16/27	250,000.0000	233,662.71
	FFCB 2.85% 03/02/28	750,000.0000	699,387.09
	FHLB 5.50% 7/15/36	700,000.0000	781,970.69
	FNMA 2.125% 4/24/26	1,250,000.0000	1,164,385.89
	FNMA 1.875% 9/24/2026	1,000,000.0000	917,292.75
	FNMA 2.625% 9/6/24	1,950,000.0000	1,882,595.56
	G1 727549 4% 9/15/41	26,926.8400	25,822.29
	G1 748554 4% 9/15/40	9,838.8800	9,410.16
	GEORGIA 1.40% 08/01/33	350,000.0000	258,590.68
	HAWAII 1.865% 8/1/2033	500,000.0000	379,380.45
	HOME DEPO 1.375% 03/15/31	1,500,000.0000	1,152,811.05
HUBB US	HUBBELL INC	7,000.0000	1,760,780.00
	HUBBELL 3.35% 3/1/26	145,000.0000	137,213.92
	HUBBELL 3.50% 02/15/28	150,000.0000	139,005.77
	HUBB 2.3% 03/15/2031	500,000.0000	402,699.87

Ticker	Description	Shares/Par	Market Value
	INTEL COR 3.9% 03/25/30	1,000,000.0000	922,192.83
	INTUIT IN .65% 07/15/23	1,000,000.0000	982,139.88
JPM US	J.P. MORGAN CHASE & CO.	28,860.0000	4,137,081.00
	JPMORGAN 2.95% 10/01/26	500,000.0000	465,233.17
JNJ US	JOHNSON & JOHNSON	22,045.0000	3,378,616.70
	JPMORGAN US GOVT MMKT	6,661,439.7300	6,661,439.73
	KAISER 3.15% 5/1/27	250,000.0000	234,702.13
LOW US	LOWE'S COMPANIES	5,800.0000	1,193,350.00
MMC US	MARSH & MCLENNAN CO., INC	8,000.0000	1,297,120.00
MAS US	MASCO CORP	21,720.0000	1,138,779.60
	MASTERCAR 2.95% 11/21/26	100,000.0000	93,536.14
	MASTERCAR 3.3% 03/26/27	150,000.0000	141,984.71
MRK US	MERCK & CO. INC	23,185.0000	2,463,174.40
MSFT US	MICROSOFT CORP.	31,275.0000	7,800,610.50
NKE US	NIKE, INC., CLASS B	17,000.0000	2,019,430.00
	NIKE 2.75% 3/27/27	500,000.0000	464,022.43
NTRS US	NORTHERN TRUST CORP.	18,220.0000	1,735,819.40
	ORACLE CORP 3.40% 7/8/24	300,000.0000	292,079.13
	ORACLE 2.50% 04/01/25	200,000.0000	188,613.54
PYPL US	PAYPAL HOLDINGS INC	8,500.0000	625,600.00
PEP US	PEPSICO, INC.	17,240.0000	2,991,657.20
	PFIZER IN 3.4% 05/15/24	100,000.0000	97,961.72
	PFIZER IN 1.7% 05/28/30	1,300,000.0000	1,062,748.80
TROW US	T ROWE PRICE GROUP, INC.	10,000.0000	1,122,800.00
ROST US	ROSS STORES, INC.	13,000.0000	1,437,020.00
SLB US	SCHLUMBERGER LTD	47,250.0000	2,514,172.50
SBUX US	STARBUCKS CORP	16,340.0000	1,668,150.60
	STARBUCKS 2.45% 06/15/26	350,000.0000	322,924.42
SYK US	STRYKER CORP	9,250.0000	2,431,640.00
	STRYKER C 3.50% 03/15/26	300,000.0000	286,828.88
	STRYKER 1.15% 06/15/25	100,000.0000	91,151.72
	3M CO 3.% 08/07/25	250,000.0000	237,604.36
	TORONTO-D 3.50% 07/19/23	350,000.0000	347,750.05
	TOYOTA MO 1.45% 01/13/25	1,000,000.0000	936,407.88
USB US	US BANCORP	43,040.0000	2,054,299.20
UNP US	UNION PACIFIC CORP	9,755.0000	2,022,016.40
UPS US	UNITED PARCEL SERVICE INC	10,000.0000	1,824,900.00
	UNITED PA 2.4% 11/15/26	200,000.0000	184,131.65
	U.S. TIPS 0.25% 07/15/29	1,000,000.0000	1,071,310.06
?	US TIPS 0.75% 07/15/28	500,000.0000	566,488.02
	UP TIPS 0.125% 01/15/2032	4,325,000.0000	4,099,439.13
	US T-NOTE 2.875% 05/15/32	13,600,000.0000	12,502,171.82
	US T-NOTE 2.75% 08/15/32	6,775,000.0000	6,152,546.88
UNH US	UNITEDHEALTH GROUP INC	6,750.0000	3,212,595.00
	UNITEDHEA 2.875% 08/15/29	1,200,000.0000	1,056,120.02
	VERIZON C 1.5% 09/18/30	1,000,000.0000	773,138.76
V US	VISA INC CLASS A SHARES	16,000.0000	3,519,040.00
	VISA 3.15% 12/14/25	275,000.0000	262,656.82
WAT US	WATERS CORPORATION	5,425.0000	1,686,578.25
ACN US	ACCENTURE PLC	12,000.0000	3,186,600.00
CB US	CHUBB LIMITED	9,500.0000	2,004,690.00
TEL US	TE CONNECTIVITY LTD	6,500.0000	827,580.00
			158,474,490.89