



Securities At Value

BT WALDEN BALANCED FUND

31-Aug-23

Ticker	Description	Shares/Par	Market Value
	ABBOTT LAB 2.95% 3/15/25	100,000.0000	96,901.59
ADBE US	ADOBE SYSTEMS INC	4,000.0000	2,237,360.00
A US	AGILENT TECHNOLOGIES INC	8,000.0000	968,560.00
APD US	AIR PRODUCTS & CHEMICAL	9,015.0000	2,663,842.35
	AIR PRODU 2.05% 05/15/30	1,425,000.0000	1,204,530.63
GOOG US	ALPHABET INC - CLASS C	42,300.0000	5,809,905.00
GOOGL U	ALPHABET INC - CLASS A	20,000.0000	2,723,400.00
ADI US	ANALOG DEVICES	8,995.0000	1,635,111.10
AAPL US	APPLE INC.	36,265.0000	6,813,105.55
	APPLE INC 3.00% 6/20/27	200,000.0000	188,862.48
	APPLE 2.20% 9/11/29	350,000.0000	306,732.37
AMAT	APPLIED MATERIALS INC	3,000.0000	458,280.00
ATR US	APTARGROUP INC.	10,500.0000	1,391,880.00
ADP US	AUTOMATIC DATA PROCESS	6,695.0000	1,704,613.95
AZO US	AUTOZONE, INC.	780.0000	1,974,437.40
BDX US	BECTON DICKINSON & CO	7,250.0000	2,026,012.50
CSCO US	CISCO SYSTEMS, INC.	36,515.0000	2,094,135.25
CMCSA U	COMCAST CORP-CLASS A	37,575.0000	1,757,007.00
	COMCAST 3.95% 10/15/25	250,000.0000	243,538.02
	COMCAST 3.30% 4/1/27	250,000.0000	236,159.15
COP US	CONOCOPHILLIPS	39,580.0000	4,711,207.40
	CON EDI 3.35% 04/01/2030	1,000,000.0000	903,979.09
COO US	COOPER COS	3,000.0000	1,109,970.00
COST US	COSTCO WHOLESALE CORP.	4,200.0000	2,306,976.00
CMI US	CUMMINS INC	5,230.0000	1,203,109.20
DE US	DEERE & COMPANY	5,500.0000	2,260,170.00
	JOHN DEER 2.80% 07/18/29	350,000.0000	315,542.34
DG US	DOLLAR GENERAL CORP	7,000.0000	969,500.00
DCI US	DONALDSON CO INC.	15,060.0000	961,882.20
	ESTEE LAU 1.95% 03/15/31	1,675,000.0000	1,353,669.64
ES US	EVERSOURCE ENERGY	13,755.0000	877,844.10
FDS US	FACTSET RESEARCH SYSTEMS	3,000.0000	1,309,230.00
	FHLB 2.875% 9/13/2024	1,000,000.0000	974,565.12
	FFCB 2.75% 7/16/27	250,000.0000	234,208.01
	FFCB 2.85% 03/02/28	750,000.0000	699,910.79
	FHLB 5.50% 7/15/36	700,000.0000	771,133.50
	FNMA 2.125% 4/24/26	1,250,000.0000	1,172,501.31
	FNMA 1.875% 9/24/2026	1,000,000.0000	924,351.79
	FNMA 2.625% 9/6/24	1,600,000.0000	1,556,751.12
	G1 727549 4% 9/15/41	26,289.0900	24,878.49
	G1 748554 4% 9/15/40	9,227.8500	8,691.47
	GEORGIA 1.40% 08/01/33	350,000.0000	256,402.58
	HAWAII 1.865% 8/1/2033	500,000.0000	382,439.10
	HOME DEPO 1.375% 03/15/31	1,500,000.0000	1,175,797.46
HUBB US	HUBBELL INC	7,000.0000	2,282,350.00
	HUBBELL 3.35% 3/1/26	145,000.0000	138,239.25
	HUBBELL 3.50% 02/15/28	150,000.0000	140,612.92
	HUBB 2.3% 03/15/2031	500,000.0000	409,801.22

Ticker	Description	Shares/Par	Market Value
	INTEL COR 3.9% 03/25/30	1,000,000.0000	935,460.70
JPM US	J.P. MORGAN CHASE & CO.	26,875.0000	3,932,618.75
	JPMORGAN 2.95% 10/01/26	500,000.0000	467,333.70
JNJ US	JOHNSON & JOHNSON	21,410.0000	3,461,568.80
	JPMORGAN US GOVT MMKT	1,295,350.9600	1,295,350.96
	KAISER 3.15% 5/1/27	250,000.0000	236,096.66
LOW US	LOWE'S COMPANIES	5,800.0000	1,336,784.00
MMC US	MARSH & MCLENNAN CO., INC	8,000.0000	1,559,920.00
	MASTERCAR 2.95% 11/21/26	100,000.0000	94,303.59
	MASTERCAR 3.3% 03/26/27	150,000.0000	142,902.52
MRK US	MERCK & CO. INC	23,185.0000	2,526,701.30
MSFT US	MICROSOFT CORP.	31,275.0000	10,250,694.00
NKE US	NIKE, INC., CLASS B	17,000.0000	1,729,070.00
	NIKE 2.75% 3/27/27	500,000.0000	467,566.86
NTRS US	NORTHERN TRUST CORP.	14,285.0000	1,086,659.95
	ORACLE CORP 3.40% 7/8/24	300,000.0000	294,423.92
	ORACLE 2.50% 04/01/25	200,000.0000	190,444.89
PYPL US	PAYPAL HOLDINGS INC	8,500.0000	531,335.00
PEP US	PEPSICO, INC.	17,240.0000	3,067,340.80
	PFIZER IN 3.4% 05/15/24	100,000.0000	98,545.74
	PFIZER IN 1.7% 05/28/30	1,300,000.0000	1,072,939.01
TROW US	T ROWE PRICE GROUP, INC.	10,000.0000	1,122,300.00
ROST US	ROSS STORES, INC.	13,000.0000	1,583,530.00
SLB US	SCHLUMBERGER LTD	41,190.0000	2,428,562.40
SBUX US	STARBUCKS CORP	16,340.0000	1,592,169.60
	STARBUCKS 2.45% 06/15/26	350,000.0000	326,946.73
SYK US	STRYKER CORP	9,250.0000	2,622,837.50
	STRYKER C 3.50% 03/15/26	300,000.0000	288,328.35
	STRYKER 1.15% 06/15/25	100,000.0000	92,934.26
	3M CO 3.% 08/07/25	250,000.0000	239,918.61
	TOYOTA MO 1.45% 01/13/25	1,000,000.0000	949,770.96
USB US	US BANCORP	25,990.0000	949,414.70
UNP US	UNION PACIFIC CORP	9,755.0000	2,151,660.35
UPS US	UNITED PARCEL SERVICE INC	10,000.0000	1,694,000.00
	UNITED PA 2.4% 11/15/26	200,000.0000	186,326.55
	US T-BOND 3.875% 5/15/43	2,475,000.0000	2,303,296.88
	U.S. TIPS 0.25% 07/15/29	1,000,000.0000	1,083,058.84
?	US TIPS 0.75% 07/15/28	500,000.0000	573,196.06
	UP TIPS 0.125% 01/15/2032	4,325,000.0000	4,107,091.24
	US T-NOTE 2.875% 05/15/32	13,600,000.0000	12,365,906.22
	US T-NOTE 2.75% 08/15/32	9,575,000.0000	8,599,172.88
UNH US	UNITEDHEALTH GROUP INC	6,750.0000	3,216,915.00
	UNITEDHEA 2.875% 08/15/29	1,200,000.0000	1,078,763.63
	VERIZON C 1.5% 09/18/30	1,000,000.0000	781,880.72
V US	VISA INC CLASS A SHARES	14,465.0000	3,553,761.20
	VISA 3.15% 12/14/25	275,000.0000	263,909.56
WAT US	WATERS CORPORATION	5,425.0000	1,523,340.00
ACN US	ACCENTURE PLC	12,000.0000	3,885,240.00
CB US	CHUBB LIMITED	9,500.0000	1,908,265.00
TEL US	TE CONNECTIVITY LTD	6,500.0000	860,535.00
			163,081,181.83