

Securities At Value
WALDEN ASSET MGMT FUND
30-Sep-17

Security	Ticker	Description	Shares/Par	Market Value
00206RAJ1		AT&T INC 5.50 02/01/18	100,000.0000	101,277.99
002824BB5		ABBOTT LAB 2.95% 3/15/25	100,000.0000	98,952.79
00751Y106	AAP	ADVANCE AUTO PARTS INC	3,200.0000	317,440.00
02079K107	GOOG	ALPHABET INC - CLASS C	2,300.0000	2,205,953.00
02079K305	GOOGL	ALPHABET INC - CLASS A	900.0000	876,348.00
025816109	AXP	AMERICAN EXPRESS CO.	10,000.0000	904,600.00
025816AY5		AMERICAN EXP 7.0% 3/19/18	250,000.0000	256,261.41
025816BD0		AMERIC EXP 2.65% 12/02/22	287,000.0000	288,840.77
037411105	APA	APACHE CORP	13,000.0000	595,400.00
037833100	AAPL	APPLE INC.	20,500.0000	3,159,460.00
037833AR1		APPLE 2.85% 5/6/21	350,000.0000	359,836.48
037833BU3		APPLE 2.85% 2/23/23	150,000.0000	153,706.26
037833CX6		APPLE INC 3.00% 6/20/27	200,000.0000	200,131.14
038336103	ATR	APTARGROUP INC.	11,000.0000	949,410.00
052800109	ALV	AUTOLIV INC.	3,000.0000	370,800.00
053015103	ADP	AUTOMATIC DATA PROCESS	13,800.0000	1,508,616.00
054937107	BBT	BB&T CORP	17,000.0000	797,980.00
067383109	BCR	C.R.BARD INC	2,500.0000	801,250.00
075887109	BDX	BECTON DICKINSON & CO	8,400.0000	1,645,980.00
126650100	CVS	CVS HEALTH CORP	9,000.0000	731,880.00
13161GA85		CALVERT 1.00% 10/2/17	75,000.0000	75,000.00
134429AT6		CAMPBELL SO 4.50 02/15/19	150,000.0000	155,230.42
16119P108	CHTR	CHARTER COMMUNICATIONS	2,445.0000	888,561.90
171340102	CHD	CHURCH AND DWIGHT, INC	12,000.0000	581,400.00
172062101	CINF	CINCINNATI FINANCIAL CORP	16,500.0000	1,263,405.00
17275R102	CSCO	CISCO SYSTEMS, INC.	41,000.0000	1,378,830.00
192446102	CTSH	COGNIZANT TECH. SOLUTIONS	10,000.0000	725,400.00
194162103	CL	COLGATE PALMOLIVE CO.	15,000.0000	1,092,750.00
20030N101	CMCSA	COMCAST CORP-CLASS A	29,500.0000	1,135,160.00
200340107	CMA	COMERICA, INC.	9,000.0000	686,340.00
200525103	CBSH	COMMERCE BANCSHARES INC	12,600.0000	727,902.00
20825C104	COP	CONOCOPHILLIPS	27,000.0000	1,351,350.00
209115104	ED	CONSOLIDATED EDISON INC	14,000.0000	1,129,520.00
22160K105	COST	COSTCO WHOLESALE CORP.	9,200.0000	1,511,468.00
235851102	DHR	DANAHER CORP	10,000.0000	857,800.00
244199105	DE	DEERE & COMPANY	7,000.0000	879,130.00
24906P109	XRAY	DENTSPLY SIRONA INC	12,000.0000	717,720.00
254709108	DFS	DISCOVER FINANCIAL SERV	13,000.0000	838,240.00
256677105	DG US	DOLLAR GENERAL CORP	9,600.0000	778,080.00
257651109	DCI	DONALDSON CO INC.	12,000.0000	551,280.00
262037104	DRQ	DRIL-QUIP INC	10,000.0000	441,500.00
291011104	EMR	EMERSON ELECTRIC CO	15,100.0000	948,884.00
291011BE3		EMERSON 2.625% 2/15/23	200,000.0000	200,290.23
30040W108	ES	EVERSOURCE ENERGY	19,000.0000	1,148,360.00
302154BG3		EX-IM KOREA 1.75% 2/27/18	250,000.0000	249,791.50
3130A1XJ2		FHLB 2.875% 6/14/2024	1,000,000.0000	1,038,289.00
3130A2UW4		FHLB 2.875% 9/13/2024	1,000,000.0000	1,036,064.00
3130AABG2		FHLB 1.875% 11/29/2021	1,000,000.0000	1,001,415.00
31331VFZ4		FFCB 5.375% 11/10/20	250,000.0000	275,557.00
313378WG2		FHLB 2.50% 03/11/22	200,000.0000	204,874.40
313382AX1		FHLB 2.125% 3/10/2023	1,000,000.0000	1,004,888.00
313383QR5		FHLB 3.25% 06/09/23	850,000.0000	902,380.40
3133EAXT0		FFCB 2.75% 7/16/27	250,000.0000	249,993.25
3133EDWW8		FFCB 2.60% 10/6/22	250,000.0000	256,342.00
3133EESB7		FFCB 2.85% 03/02/28	750,000.0000	751,890.00
3133MSK41		FHLB 5.25% 08/15/22	1,000,000.0000	1,148,296.00
3133XDV57		FHLB 5.25% 12/11/20	200,000.0000	221,612.20
3133XGAY0		FHLB 5.50% 7/15/36	700,000.0000	949,117.40
3135G0D75		FANNIE MAE 1.50% 6/22/20	350,000.0000	349,157.55
3135G0J20		FNMA 1.375% 2/26/2021	500,000.0000	494,089.00
3135G0K36		FNMA 2.125% 4/24/26	1,250,000.0000	1,221,791.25
3135G0Q22		FNMA 1.875% 9/24/2026	1,000,000.0000	950,428.00
3135G0T45		FNMA 1.875% 4/5/2022	1,000,000.0000	998,369.00
3135G0ZR7		FNMA 2.625% 9/6/24	3,250,000.0000	3,327,860.25

Security	Ticker	Description	Shares/Par	Market Value
3137EADB2		FHLMC 2.375% 1/13/2022	5,750,000.0000	5,855,587.25
3620AEH29		G1 727549 4% 9/15/41	182,401.6200	192,644.45
3620C4TK6		G1 748554 4% 9/15/40	45,875.7600	48,626.68
36212HFN5		GNMA 533973 6.5 05/15/32	8,389.3500	9,263.51
370334104	GIS	GENERAL MILLS, INC.	14,500.0000	750,520.00
384802104	GWW	GRAINGER W.W. INC.	4,000.0000	719,000.00
427866108	HSY	THE HERSHEY COMPANY	9,000.0000	982,530.00
437076102	HD	HOME DEPOT, INC.	2,000.0000	327,120.00
443510607	HUBB	HUBBELL INC	8,000.0000	928,160.00
443510AF9		HUBBELL 3.625% 11/15/22	75,000.0000	78,738.83
443510AG7		HUBBELL 3.35% 3/1/26	145,000.0000	147,047.82
452308109	ITW	ILLINOIS TOOL WORKS, INC.	9,500.0000	1,405,620.00
46625H100	JPM	J.P. MORGAN CHASE & CO.	20,000.0000	1,910,200.00
478160104	JNJ	JOHNSON & JOHNSON	16,000.0000	2,080,160.00
4812C0670		JPMORGAN US GOVT MMKT	729,356.9600	729,356.96
48305QAC7		KAISER 3.15% 5/1/27	250,000.0000	251,941.16
500769GU2		KFW 1.875% 11/30/20	250,000.0000	250,380.43
518439104	EL	ESTEE LAUDER COS. CL A	10,000.0000	1,078,400.00
524660AT4		LEGGETT 4.40% 7/1/18	200,000.0000	203,631.41
533900106	LECO	LINCOLN ELECTRIC HOLDINGS	9,000.0000	825,120.00
580135101	MCD	MCDONALDS CORP.	5,000.0000	783,400.00
58933Y105	MRK	MERCK & CO. INC	15,600.0000	998,868.00
58933YAA3		MERCK 3.875% 1/15/21	150,000.0000	158,217.20
592688105	MTD	METTLER-TOLEDO INTL.	1,800.0000	1,127,088.00
594918104	MSFT	MICROSOFT CORP.	36,000.0000	2,681,640.00
637432LR4		NATL RURA 10.375 11/01/18	250,000.0000	273,079.96
64985HWQ6		NEW YORK 1.889% 07/15/22	190,000.0000	186,504.00
654106103	NKE	NIKE, INC., CLASS B	18,000.0000	933,300.00
656836AA1		NA DEV BK 4.375% 02/11/20	100,000.0000	105,487.90
665859104	NTRS	NORTHERN TRUST CORP.	14,000.0000	1,287,020.00
681919106	OMC	OMNICOM GROUP	17,000.0000	1,259,190.00
68389X105	ORCL	ORACLE CORPORATION	38,000.0000	1,837,300.00
68389XAC9		ORACLE CORP 5.75 04/15/18	200,000.0000	204,458.44
68389XAU9		ORACLE CORP 3.40% 7/8/24	300,000.0000	312,705.56
693475105	PNC	PNC FINANCIAL SERVICES GR	10,000.0000	1,347,700.00
693506107	PPG	PPG INDUSTRIES INC	10,000.0000	1,086,600.00
713448108	PEP	PEPSICO, INC.	12,000.0000	1,337,160.00
74005P104	PX	PRAXAIR, INC.	7,000.0000	978,180.00
74144T108	TROW	T ROWE PRICE GROUP, INC.	10,000.0000	906,500.00
741503403	PCLN	PRICELINE GROUP INC/THE	400.0000	732,328.00
742718109	PG	PROCTER & GAMBLE CO.	10,000.0000	909,800.00
756255204	RBGLY	RECKITT BENCKISER ADR	40,000.0000	744,400.00
778296103	ROST	ROSS STORES, INC.	17,000.0000	1,097,690.00
81632NAA3		SELF HELP 1.3% 6/21/19	100,000.0000	99,230.10
855244109	SBUX	STARBUCKS CORP	18,000.0000	966,780.00
855244AK5		STARBUCKS 2.45% 06/15/26	350,000.0000	336,875.15
857477103	STT	STATE STREET CORP.	10,500.0000	1,003,170.00
863667101	SYK	STRYKER CORP	9,500.0000	1,349,190.00
867914103	STI	SUNTRUST BANKS, INC.	20,000.0000	1,195,400.00
88579Y101	MMM	3M CO.	8,000.0000	1,679,200.00
902973304	USB	US BANCORP	31,500.0000	1,688,085.00
907818108	UNP	UNION PACIFIC CORP	12,000.0000	1,391,640.00
911312106	UPS	UNITED PARCEL SERVICE INC	10,000.0000	1,200,900.00
911759LL0		HUD 2.7 8/1/22	491,000.0000	496,087.25
912828NM8		US TIPS 1.25% 07/15/20	750,000.0000	877,411.46
912828QV5		US TIPS .625% 07/15/21	250,000.0000	279,130.52
912828V72		US T-NOTE 1.875% 1/31/22	1,500,000.0000	1,500,966.80
91324P102	UNH	UNITEDHEALTH GROUP INC	8,000.0000	1,566,800.00
92826C839	V	VISA INC CLASS A SHARES	17,000.0000	1,789,080.00
92826CAD4		VISA 3.15% 12/14/25	275,000.0000	282,035.53
941848103	WAT	WATERS CORPORATION	6,000.0000	1,077,120.00
97705LA80		WISCONSIN ST 4.6 05/01/26	250,000.0000	269,610.00
G1151C101	ACN	ACCENTURE PLC	12,500.0000	1,688,375.00
G5960L103	MDT	MEDTRONIC PLC	14,000.0000	1,088,780.00
H1467J104	CB	CHUBB LIMITED	6,500.0000	926,575.00
				115,835,037.96