

Securities At Value
WALDEN ASSET MGMT FUND
31-Jul-17

| Security | Ticker | Description | Shares/Par | Market Value |
|-----------|--------|---------------------------|----------------|--------------|
| 00206RAJ1 | | AT&T INC 5.50 02/01/18 | 100,000.0000 | 101,936.50 |
| 002824BB5 | | ABBOTT LAB 2.95% 3/15/25 | 100,000.0000 | 98,368.00 |
| 00751Y106 | AAP | ADVANCE AUTO PARTS INC | 3,200.0000 | 358,432.00 |
| 02079K107 | GOOG | ALPHABET INC - CLASS C | 2,300.0000 | 2,140,150.00 |
| 02079K305 | GOOGL | ALPHABET INC - CLASS A | 900.0000 | 850,950.00 |
| 025816109 | AXP | AMERICAN EXPRESS CO. | 10,000.0000 | 852,300.00 |
| 025816AY5 | | AMERICAN EXP 7.0% 3/19/18 | 250,000.0000 | 258,496.50 |
| 025816BD0 | | AMERIC EXP 2.65% 12/02/22 | 287,000.0000 | 289,033.11 |
| 037411105 | APA | APACHE CORP | 11,500.0000 | 569,020.00 |
| 037833100 | AAPL | APPLE INC. | 20,500.0000 | 3,048,965.00 |
| 037833AR1 | | APPLE 2.85% 5/6/21 | 350,000.0000 | 360,850.00 |
| 037833BU3 | | APPLE 2.85% 2/23/23 | 150,000.0000 | 153,921.30 |
| 037833CX6 | | APPLE INC 3.00% 6/20/27 | 200,000.0000 | 199,560.20 |
| 038336103 | ATR | APTARGROUP INC. | 11,000.0000 | 890,230.00 |
| 052800109 | ALV | AUTOLIV INC. | 3,000.0000 | 325,170.00 |
| 053015103 | ADP | AUTOMATIC DATA PROCESS | 13,800.0000 | 1,640,958.00 |
| 054937107 | BBT | BB&T CORP | 15,000.0000 | 709,800.00 |
| 067383109 | BCR | C.R.BARD INC | 4,000.0000 | 1,282,400.00 |
| 075887109 | BDX | BECTON DICKINSON & CO | 8,400.0000 | 1,691,760.00 |
| 126650100 | CVS | CVS HEALTH CORP | 9,000.0000 | 719,370.00 |
| 13161GA85 | | CALVERT 1.00% 10/2/17 | 75,000.0000 | 75,000.00 |
| 134429AT6 | | CAMPBELL SO 4.50 02/15/19 | 150,000.0000 | 156,042.15 |
| 16119P108 | CHTR | CHARTER COMMUNICATIONS | 2,445.0000 | 958,219.95 |
| 171340102 | CHD | CHURCH AND DWIGHT, INC | 12,000.0000 | 640,200.00 |
| 172062101 | CINF | CINCINNATI FINANCIAL CORP | 16,500.0000 | 1,256,640.00 |
| 17275R102 | CSCO | CISCO SYSTEMS, INC. | 38,000.0000 | 1,195,100.00 |
| 192446102 | CTSH | COGNIZANT TECH. SOLUTIONS | 10,000.0000 | 693,200.00 |
| 194162103 | CL | COLGATE PALMOLIVE CO. | 15,000.0000 | 1,083,000.00 |
| 20030N101 | CMCSA | COMCAST CORP-CLASS A | 28,500.0000 | 1,152,825.00 |
| 200340107 | CMA | COMERICA, INC. | 9,000.0000 | 650,790.00 |
| 200525103 | CBSH | COMMERCE BANCSHARES INC | 12,600.0000 | 731,304.00 |
| 20825C104 | COP | CONOCOPHILLIPS | 23,500.0000 | 1,066,195.00 |
| 209115104 | ED | CONSOLIDATED EDISON INC | 14,000.0000 | 1,160,040.00 |
| 22160K105 | COST | COSTCO WHOLESALE CORP. | 9,200.0000 | 1,458,292.00 |
| 244199105 | DE | DEERE & COMPANY | 8,000.0000 | 1,026,240.00 |
| 24906P109 | XRAY | DENTSPLY SIRONA INC | 12,000.0000 | 744,360.00 |
| 254709108 | DFS | DISCOVER FINANCIAL SERV | 13,000.0000 | 792,220.00 |
| 256677105 | DG US | DOLLAR GENERAL CORP | 9,600.0000 | 721,536.00 |
| 257651109 | DCI | DONALDSON CO INC. | 12,000.0000 | 569,880.00 |
| 262037104 | DRQ | DRIL-QUIP INC | 10,000.0000 | 446,000.00 |
| 291011104 | EMR | EMERSON ELECTRIC CO | 15,100.0000 | 900,111.00 |
| 291011BE3 | | EMERSON 2.625% 2/15/23 | 200,000.0000 | 202,650.20 |
| 30040W108 | ES | EVERSOURCE ENERGY | 16,500.0000 | 1,003,035.00 |
| 302154BG3 | | EX-IM KOREA 1.75% 2/27/18 | 250,000.0000 | 249,916.75 |
| 3130A1XJ2 | | FHLB 2.875% 6/14/2024 | 1,000,000.0000 | 1,038,504.00 |
| 3130A2UW4 | | FHLB 2.875% 9/13/2024 | 1,000,000.0000 | 1,036,826.00 |
| 3130AABG2 | | FHLB 1.875% 11/29/2021 | 1,000,000.0000 | 1,004,920.00 |
| 31331VFZ4 | | FFCB 5.375% 11/10/20 | 250,000.0000 | 277,658.25 |
| 313378WG2 | | FHLB 2.50% 03/11/22 | 200,000.0000 | 205,433.40 |
| 313382AX1 | | FHLB 2.125% 3/10/2023 | 1,000,000.0000 | 1,007,731.00 |
| 313383QR5 | | FHLB 3.25% 06/09/23 | 850,000.0000 | 906,773.20 |
| 3133EAXT0 | | FFCB 2.75% 7/16/27 | 250,000.0000 | 247,079.25 |
| 3133EDWW8 | | FFCB 2.60% 10/6/22 | 250,000.0000 | 256,491.00 |
| 3133EESB7 | | FFCB 2.85% 03/02/28 | 750,000.0000 | 748,239.00 |
| 3133MSK41 | | FHLB 5.25% 08/15/22 | 1,000,000.0000 | 1,158,011.00 |
| 3133XDVS7 | | FHLB 5.25% 12/11/20 | 200,000.0000 | 223,457.00 |

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| 3133XGAY0 | | FHLB 5.50% 7/15/36 | 700,000.0000 | 947,542.40 |
| 3135G0D75 | | FANNIE MAE 1.50% 6/22/20 | 350,000.0000 | 349,953.10 |
| 3135G0J20 | | FNMA 1.375% 2/26/2021 | 500,000.0000 | 495,288.50 |
| 3135G0K36 | | FNMA 2.125% 4/24/26 | 1,250,000.0000 | 1,223,228.75 |
| 3135G0Q22 | | FNMA 1.875% 9/24/2026 | 1,000,000.0000 | 955,256.00 |
| 3135G0T45 | | FNMA 1.875% 4/5/2022 | 1,000,000.0000 | 1,000,975.00 |
| 3135G0ZR7 | | FNMA 2.625% 9/6/24 | 3,250,000.0000 | 3,342,956.50 |
| 3137EADB2 | | FHLMC 2.375% 1/13/2022 | 5,750,000.0000 | 5,883,216.00 |
| 3620AEH29 | | G1 727549 4% 9/15/41 | 200,339.5400 | 211,279.78 |
| 3620C4TK6 | | G1 748554 4% 9/15/40 | 48,094.9900 | 50,738.95 |
| 36212HFN5 | | GNMA 533973 6.5 05/15/32 | 13,377.1700 | 14,659.62 |
| 370334104 | GIS | GENERAL MILLS, INC. | 14,500.0000 | 807,070.00 |
| 384802104 | GWW | GRAINGER W.W. INC. | 4,000.0000 | 666,960.00 |
| 427866108 | HSY | THE HERSHEY COMPANY | 9,000.0000 | 947,790.00 |
| 437076102 | HD | HOME DEPOT, INC. | 2,000.0000 | 299,200.00 |
| 443510607 | HUBB | HUBBELL INC | 8,000.0000 | 950,320.00 |
| 443510AF9 | | HUBBELL 3.625% 11/15/22 | 75,000.0000 | 78,488.25 |
| 443510AG7 | | HUBBELL 3.35% 3/1/26 | 145,000.0000 | 146,921.11 |
| 452308109 | ITW | ILLINOIS TOOL WORKS, INC. | 9,500.0000 | 1,336,745.00 |
| 46625H100 | JPM | J.P. MORGAN CHASE & CO. | 20,000.0000 | 1,836,000.00 |
| 478160104 | JNJ | JOHNSON & JOHNSON | 16,000.0000 | 2,123,520.00 |
| 4812C0670 | | JPMORGAN US GOVT MMKT | 925,505.9700 | 925,505.97 |
| 48305QAC7 | | KAISER 3.15% 5/1/27 | 250,000.0000 | 252,232.50 |
| 500769GU2 | | KFW 1.875% 11/30/20 | 250,000.0000 | 251,031.00 |
| 518439104 | EL | ESTEE LAUDER COS. CL A | 8,500.0000 | 841,415.00 |
| 524660AT4 | | LEGGETT 4.40% 7/1/18 | 200,000.0000 | 204,823.20 |
| 533900106 | LECO | LINCOLN ELECTRIC HOLDINGS | 9,000.0000 | 785,340.00 |
| 580135101 | MCD | MCDONALDS CORP. | 5,000.0000 | 775,700.00 |
| 58933Y105 | MRK | MERCK & CO. INC | 15,600.0000 | 996,528.00 |
| 58933YAA3 | | MERCK 3.875% 1/15/21 | 150,000.0000 | 159,253.65 |
| 592688105 | MTD | METTLER-TOLEDO INTL. | 1,800.0000 | 1,031,544.00 |
| 594918104 | MSFT | MICROSOFT CORP. | 36,000.0000 | 2,617,200.00 |
| 637432LR4 | | NATL RURA 10.375 11/01/18 | 250,000.0000 | 276,841.00 |
| 64985HWQ6 | | NEW YORK 1.889% 07/15/22 | 190,000.0000 | 187,094.90 |
| 654106103 | NKE | NIKE, INC., CLASS B | 18,000.0000 | 1,062,900.00 |
| 656836AA1 | | NA DEV BK 4.375% 02/11/20 | 100,000.0000 | 105,727.20 |
| 665859104 | NTRS | NORTHERN TRUST CORP. | 12,000.0000 | 1,050,120.00 |
| 675232102 | OII | OCEANEERING INTL, INC. | 13,000.0000 | 333,450.00 |
| 681919106 | OMC | OMNICOM GROUP | 17,000.0000 | 1,338,580.00 |
| 68389X105 | ORCL | ORACLE CORPORATION | 36,000.0000 | 1,797,480.00 |
| 68389XAC9 | | ORACLE CORP 5.75 04/15/18 | 200,000.0000 | 205,880.20 |
| 68389XAU9 | | ORACLE CORP 3.40% 7/8/24 | 300,000.0000 | 312,999.00 |
| 693475105 | PNC | PNC FINANCIAL SERVICES GR | 10,000.0000 | 1,288,000.00 |
| 693506107 | PPG | PPG INDUSTRIES INC | 10,000.0000 | 1,052,500.00 |
| 713448108 | PEP | PEPSICO, INC. | 12,500.0000 | 1,457,625.00 |
| 74005P104 | PX | PRAXAIR, INC. | 7,000.0000 | 911,120.00 |
| 74144T108 | TROW | T ROWE PRICE GROUP, INC. | 11,000.0000 | 909,920.00 |
| 741503403 | PCLN | PRICELINE GROUP INC/THE | 400.0000 | 811,400.00 |
| 742718109 | PG | PROCTER & GAMBLE CO. | 10,000.0000 | 908,200.00 |
| 747525103 | QCOM | QUALCOMM, INC. | 3,000.0000 | 159,570.00 |
| 756255204 | RBGLY | RECKITT BENCKISER ADR | 52,000.0000 | 1,026,688.00 |
| 778296103 | ROST | ROSS STORES, INC. | 17,000.0000 | 940,440.00 |
| 81632NAA3 | | SELF HELP 1.3% 6/21/19 | 100,000.0000 | 99,233.60 |
| 855244109 | SBUX | STARBUCKS CORP | 18,000.0000 | 971,640.00 |
| 855244AK5 | | STARBUCKS 2.45% 06/15/26 | 350,000.0000 | 338,561.65 |
| 857477103 | STT | STATE STREET CORP. | 10,500.0000 | 978,915.00 |
| 863667101 | SYK | STRYKER CORP | 9,500.0000 | 1,397,450.00 |
| 867914103 | STI | SUNTRUST BANKS, INC. | 20,000.0000 | 1,145,800.00 |
| 88579Y101 | MMM | 3M CO. | 8,000.0000 | 1,609,360.00 |
| 902973304 | USB | US BANCORP | 31,500.0000 | 1,662,570.00 |
| 907818108 | UNP | UNION PACIFIC CORP | 12,000.0000 | 1,235,520.00 |
| 911312106 | UPS | UNITED PARCEL SERVICE INC | 10,000.0000 | 1,102,900.00 |
| 911759LL0 | | HUD 2.7 8/1/22 | 491,000.0000 | 498,158.78 |

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|-----------------|---------------|---------------------------|-------------------|-----------------------|
| 912828NM8 | | US TIPS 1.25% 07/15/20 | 750,000.0000 | 877,783.47 |
| 912828QV5 | | US TIPS .625% 07/15/21 | 250,000.0000 | 279,132.94 |
| 912828V72 | | US T-NOTE 1.875% 1/31/22 | 1,500,000.0000 | 1,505,772.00 |
| 91324P102 | UNH | UNITEDHEALTH GROUP INC | 8,000.0000 | 1,534,480.00 |
| 92826C839 | V | VISA INC CLASS A SHARES | 15,000.0000 | 1,493,400.00 |
| 92826CAD4 | | VISA 3.15% 12/14/25 | 275,000.0000 | 281,697.90 |
| 941848103 | WAT | WATERS CORPORATION | 6,000.0000 | 1,040,640.00 |
| 97705LA80 | | WISCONSIN ST 4.6 05/01/26 | 250,000.0000 | 271,350.00 |
| G1151C101 | ACN | ACCENTURE PLC | 11,000.0000 | 1,417,020.00 |
| G5960L103 | MDT | MEDTRONIC PLC | 14,000.0000 | 1,175,580.00 |
| H1467J104 | CB | CHUBB LIMITED | 6,500.0000 | 951,990.00 |
| | | | | 114,099,763.68 |