

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments

June 30, 2024

(Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — 94.7%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Automobiles &amp; Components — 1.4%</b>			<b>Capital Goods — (Continued)</b>		
Adient PLC (Ireland)*	307	\$ 7,586	Donaldson Co., Inc.	9,843	\$ 704,365
Aptiv PLC (Jersey)*	14,846	1,045,455	Dover Corp.	4,274	771,243
BorgWarner, Inc.	42,171	1,359,593	Dycom Industries, Inc.*	1,309	220,907
Dana, Inc.	34,411	417,061	Eaton Corp. PLC (Ireland)	4,406	1,381,501
Dorman Products, Inc.*	2,395	219,095	EMCOR Group, Inc.	4,182	1,526,765
Ford Motor Co. <sup>(a)</sup>	130,600	1,637,724	Emerson Electric Co.	6,916	761,867
Garrett Motion, Inc.*	79	679	Enerpac Tool Group Corp.	5,236	199,911
General Motors Co. <sup>(a)</sup>	60,949	2,831,690	EnerSys	3,572	369,773
Goodyear Tire & Rubber Co. (The)*	17,313	196,503	Esab Corp.	2,750	259,683
LCI Industries	7,545	780,002	Fastenal Co.	7,974	501,086
Lear Corp.	1,222	139,565	Flowserve Corp.	17,455	839,586
Modine Manufacturing Co.*	2	200	Fluence Energy, Inc.*	25,912	449,314
Phinia, Inc.	884	34,794	Gates Industrial Corp. PLC (United Kingdom)*	9,822	155,286
Thor Industries, Inc.	503	47,005	GE Vernova, Inc.*	5,156	884,306
Visteon Corp.*	6,294	671,570	Generac Holdings, Inc.*	7,448	984,775
Winnebago Industries, Inc.	5,108	276,854	General Dynamics Corp.	500	145,070
		<u>9,665,376</u>	General Electric Co. <sup>(a)</sup>	7,129	1,133,297
<b>Capital Goods — 11.0%</b>			Gibraltar Industries, Inc.*	5,059	346,795
3M Co.	17,425	1,780,661	Global Industrial Co.	97	3,042
A. O. Smith Corp.	8,638	706,416	Griffon Corp.	17,380	1,109,887
Acuity Brands, Inc.	2,007	484,570	Hayward Holdings, Inc.*	205	2,522
Alamo Group, Inc.	29	5,017	Hexcel Corp.	6,937	433,216
American Superconductor Corp.*	247	5,777	Hillman Solutions Corp.*	36,099	319,476
American Woodmark Corp.*	2,822	221,809	Howmet Aerospace, Inc.	23,299	1,808,701
AMETEK, Inc.	7,602	1,267,329	Hyster-Yale, Inc.	236	16,456
Apogee Enterprises, Inc.	2,690	169,026	IES Holdings, Inc.*	886	123,446
Applied Industrial Technologies, Inc.	1,559	302,446	Illinois Tool Works, Inc.	4,655	1,103,049
Armstrong World Industries, Inc.	2,055	232,708	Ingersoll Rand, Inc.	4,185	380,165
Array Technologies, Inc.*	48,015	492,634	ITT, Inc.	1,374	177,493
AZEK Co., Inc. (The)*	33,020	1,391,133	Kennametal, Inc.	15,133	356,231
AZZ, Inc.	3,032	234,222	Kratos Defense & Security Solutions, Inc.*	38,814	776,668
Blue Bird Corp.*	5,162	277,974	Leonardo DRS, Inc.*	4,462	113,826
Boise Cascade Co.	720	85,838	Lincoln Electric Holdings, Inc.	6,046	1,140,517
Builders FirstSource, Inc.*	6,620	916,274	Lockheed Martin Corp. <sup>(a)</sup>	10,149	4,740,598
BWX Technologies, Inc.	6,753	641,535	Masco Corp.	20,130	1,342,067
Carlisle Cos., Inc.	535	216,787	MasTec, Inc.*	14,418	1,542,582
Caterpillar, Inc. <sup>(a)</sup>	8,652	2,881,981	MDU Resources Group, Inc.	44,927	1,127,668
Chart Industries, Inc.*	3,475	501,582	Middleby Corp. (The)*	7,796	955,868
Comfort Systems USA, Inc.	2	608	Miller Industries, Inc.	170	9,353
Core & Main, Inc., Class A*	7,286	356,577	MRC Global, Inc.*	4,151	53,589
Crane Co.	9,607	1,392,823	MSC Industrial Direct Co., Inc., Class A	4,655	369,188
CSW Industrials, Inc.	75	19,898	Mueller Industries, Inc.	6,691	380,986
Cummins, Inc.	4,764	1,319,295	Mueller Water Products, Inc., Class A	8,800	157,696
Curtiss-Wright Corp.	525	142,265			
Deere & Co.	2,726	1,018,515			
DNOW, Inc.*	21,965	301,579			

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Capital Goods — (Continued)</b>			<b>Commercial &amp; Professional Services — (Continued)</b>		
Nordson Corp. ....	489	\$ 113,419	Dun & Bradstreet Holdings, Inc. ....	47,007	\$ 435,285
Northrop Grumman Corp. ....	2,672	1,164,858	ICF International, Inc. ....	1,025	152,172
Otis Worldwide Corp. ....	12,028	1,157,815	Interface, Inc. ....	850	12,478
Owens Corning ....	49	8,512	Jacobs Solutions, Inc. ....	7,263	1,014,714
PACCAR, Inc. ....	1,584	163,057	Kelly Services, Inc., Class A. ....	2,320	49,671
Parker-Hannifin Corp. <sup>(a)</sup> ....	3,053	1,544,238	Korn Ferry ....	763	51,228
Powell Industries, Inc. ....	9,346	1,340,216	Leidos Holdings, Inc. ....	14,667	2,139,622
Primoris Services Corp. ....	1,316	65,655	ManpowerGroup, Inc. ....	7,899	551,350
Proto Labs, Inc.* ....	378	11,676	MSA Safety, Inc. ....	1,238	232,360
Quanex Building Products Corp. ....	1,103	30,498	RB Global, Inc. (Canada) ....	61	4,658
Quanta Services, Inc. <sup>(a)</sup> ....	3,960	1,006,196	Republic Services, Inc. ....	5,044	980,251
Regal Rexnord Corp. ....	7,282	984,672	Robert Half, Inc. ....	2,938	187,973
Resideo Technologies, Inc.* ....	23,750	464,550	Steelcase, Inc., Class A ....	21,673	280,882
RTX Corp. ....	14,406	1,446,218	TaskUS, Inc., Class A* ....	594	7,906
Snap-on, Inc. ....	4,860	1,270,355	TransUnion ....	4,682	347,217
SPX Technologies, Inc.* ....	512	72,776	UniFirst Corp. ....	238	40,824
Stanley Black & Decker, Inc. ....	8,233	657,734	Veralto Corp. ....	17,679	1,687,814
Sterling Infrastructure, Inc.* ....	2,009	237,745			13,197,348
Symbotic, Inc.* ....	9,974	350,686			
Tennant Co. ....	3,698	364,031	<b>Consumer Discretionary Distribution &amp; Retail — 5.3%</b>		
Textron, Inc. ....	16,233	1,393,765	1-800-Flowers.com, Inc., Class A* ..	604	5,750
Trane Technologies PLC (Ireland) ...	2,488	818,378	Abercrombie & Fitch Co., Class A* ..	4,408	783,919
Transcat, Inc.* ....	311	37,221	Academy Sports & Outdoors, Inc. ....	9,049	481,859
TransDigm Group, Inc. ....	527	673,301	Advance Auto Parts, Inc. ....	29,716	1,881,914
Tutor Perini Corp.* ....	10,222	222,635	Amazon.com, Inc. <sup>(a)*</sup> ....	53,328	10,305,636
UFP Industries, Inc. ....	3,027	339,024	American Eagle Outfitters, Inc. ....	4,954	98,882
United Rentals, Inc. <sup>(a)</sup> ....	3,658	2,365,738	Arko Corp. ....	1,393	8,734
Vertiv Holdings Co., Class A. ....	12,198	1,055,981	AutoZone, Inc.* ....	135	400,154
Wabash National Corp. ....	11,127	243,014	Bath & Body Works, Inc. ....	4,101	160,144
Watsco, Inc. ....	856	396,533	Best Buy Co., Inc. ....	1,749	147,423
WESCO International, Inc. ....	12,129	1,922,689	Carvana Co. <sup>(a)*</sup> ....	42,095	5,418,468
Westinghouse Air Brake Technologies Corp. ....	14,167	2,239,094	Dick's Sporting Goods, Inc. ....	101	21,700
Woodward, Inc. ....	3,281	572,141	eBay, Inc. ....	48,709	2,616,648
WW Grainger, Inc. ....	2,232	2,013,800	Etsy, Inc.* ....	13,868	817,935
Zurn Elkay Water Solutions Corp. ...	27,012	794,153	Gap, Inc. (The) ....	49,512	1,182,842
		75,089,473	Genuine Parts Co. ....	6,960	962,707
<b>Commercial &amp; Professional Services — 1.9%</b>			Hibbett, Inc. ....	7,404	645,703
ABM Industries, Inc. ....	10,158	513,690	Home Depot, Inc. (The) <sup>(a)</sup> ....	5,089	1,751,837
ACV Auctions, Inc., Class A* ....	26,378	481,399	Kohl's Corp. ....	26,748	614,937
Automatic Data Processing, Inc. ....	8,299	1,980,888	LKQ Corp. ....	13,412	557,805
BrightView Holdings, Inc.* ....	12,848	170,878	Lowe's Cos., Inc. ....	8,346	1,839,959
Broadridge Financial Solutions, Inc. .	812	159,964	Monro, Inc. ....	15,518	370,259
Cintas Corp. ....	2,354	1,648,412	ODP Corp. (The)* ....	9,747	382,765
CoreCivic, Inc.* ....	2,050	26,609	Pool Corp. ....	2,394	735,748
Deluxe Corp. ....	1,741	39,103	Ross Stores, Inc. ....	4,676	679,516
			Signet Jewelers Ltd. (Bermuda) ....	2,163	193,762
			TJX Cos., Inc. (The) ....	7,093	780,939

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Consumer Discretionary Distribution &amp; Retail — (Continued)</b>			<b>Consumer Services — (Continued)</b>		
Tractor Supply Co. ....	1,731	\$ 467,370	Booking Holdings, Inc. <sup>(a)</sup> .....	451	\$ 1,786,636
Ulta Beauty, Inc.* .....	3,761	1,451,257	Bright Horizons Family Solutions, Inc.* .....	5,540	609,843
Williams-Sonoma, Inc. ....	1,283	362,281	Brinker International, Inc.* .....	5,626	407,266
Winmark Corp. ....	316	111,431	Caesars Entertainment, Inc.* .....	3,366	133,765
		<u>36,240,284</u>	Cava Group, Inc.* .....	9,307	863,224
<b>Consumer Durables &amp; Apparel — 2.5%</b>			Cracker Barrel Old Country Store, Inc. ....	13,451	567,094
BRP, Inc., sub-voting shares (Canada) .....	1,839	117,751	Darden Restaurants, Inc. ....	4,481	678,065
Canada Goose Holdings, Inc. (Canada)* .....	634	8,198	Dine Brands Global, Inc. ....	3,024	109,469
Cavco Industries, Inc.* .....	668	231,242	Domino's Pizza, Inc. ....	956	493,611
Columbia Sportswear Co. ....	6	474	DraftKings, Inc., Class A* .....	2,363	90,196
Cricut, Inc., Class A* .....	1,039	6,224	Frontdoor, Inc.* .....	18,002	608,288
Deckers Outdoor Corp.* .....	1,649	1,596,150	Grand Canyon Education, Inc.* .....	2,748	384,473
DR Horton, Inc. ....	1,472	207,449	Hilton Worldwide Holdings, Inc. ....	3,178	693,440
Figs, Inc., Class A* .....	89,266	475,788	Hyatt Hotels Corp., Class A .....	1,097	166,656
Garmin Ltd. (Switzerland) .....	10,348	1,685,896	International Game Technology PLC (United Kingdom) .....	3,536	72,347
G-III Apparel Group Ltd.* .....	6,617	179,122	Las Vegas Sands Corp. ....	21,970	972,172
Hasbro, Inc. ....	19,428	1,136,538	Marriott International, Inc., Class A. .	9,734	2,353,389
Helen of Troy Ltd. (Bermuda)* .....	1,928	178,803	McDonald's Corp. <sup>(a)</sup> .....	8,280	2,110,075
Installed Building Products, Inc. ....	3,137	645,218	OneSpaWorld Holdings Ltd. (Bahamas)* .....	8,478	130,307
Kontoor Brands, Inc. ....	1,471	97,307	Perdoceo Education Corp. ....	6,788	145,399
La-Z-Boy, Inc. ....	247	9,208	Rush Street Interactive, Inc.* .....	26,085	250,155
Lululemon Athletica, Inc.* .....	1,653	493,751	Strategic Education, Inc. ....	3,349	370,600
Mattel, Inc.* .....	116,701	1,897,558	Sweetgreen, Inc., Class A* .....	18,847	568,049
Mohawk Industries, Inc.* .....	8,138	924,395	Target Hospitality Corp.* .....	1,329	11,576
Newell Brands, Inc. ....	20,041	128,463	Vail Resorts, Inc. ....	8,427	1,517,956
NIKE, Inc., Class B .....	2,708	204,102	Wyndham Hotels & Resorts, Inc. ...	3,891	287,934
NVR, Inc.* .....	45	341,485	Wynn Resorts Ltd. ....	17,248	1,543,696
PulteGroup, Inc. ....	13,419	1,477,432	Yum! Brands, Inc. ....	10,489	1,389,373
PVH Corp. ....	2,325	246,148			<u>20,432,815</u>
Ralph Lauren Corp. ....	5,946	1,040,907	<b>Consumer Staples Distribution &amp; Retail — 2.2%</b>		
Smith & Wesson Brands, Inc. ....	307	4,402	Albertsons Cos., Inc., Class A .....	25,507	503,763
Sonos, Inc.* .....	31,633	466,903	Costco Wholesale Corp. <sup>(a)</sup> .....	2,650	2,252,474
Tapestry, Inc. ....	11,642	498,161	Dollar General Corp. ....	17,092	2,260,075
Tempur Sealy International, Inc. ....	5,665	268,181	Fresh Market Holdings, Inc. (The), Escrow Shares <sup>(b)*</sup> .....	50,715	—
TopBuild Corp.* .....	2,712	1,044,852	Kroger Co. (The) .....	38,226	1,908,624
Vista Outdoor, Inc.* .....	6,919	260,500	Performance Food Group Co.* .....	11,172	738,581
Wolverine World Wide, Inc. ....	12,518	169,243	Sysco Corp. ....	5,038	359,663
Worthington Enterprises, Inc. ....	13,835	654,811	Target Corp. <sup>(a)</sup> .....	27,017	3,999,597
		<u>16,696,662</u>	Walgreens Boots Alliance, Inc. ....	24,826	300,270
<b>Consumer Services — 3.0%</b>					
ADT, Inc. ....	39,093	297,107			
Adtalem Global Education, Inc.* .....	106	7,230			
Aramark .....	19,513	663,832			
BJ's Restaurants, Inc.* .....	4,311	149,592			

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Consumer Staples Distribution &amp; Retail — (Continued)</b>			<b>Energy — (Continued)</b>		
Walmart, Inc. <sup>(a)</sup> . . . . .	37,889	\$ 2,565,464	TechnipFMC PLC (United Kingdom) . . . . .	66,197	\$ 1,731,051
Weis Markets, Inc. . . . .	283	17,764	US Silica Holdings, Inc.* . . . . .	7,247	111,966
		<u>14,906,275</u>	Valero Energy Corp. . . . .	8,339	1,307,222
<b>Energy — 5.0%</b>			Weatherford International PLC (Ireland)* . . . . .	2,931	358,901
Antero Midstream Corp. . . . .	30,501	449,585			<u>33,813,888</u>
Archrock, Inc. . . . .	22,354	451,998	<b>Financial Services — 4.2%</b>		
Baker Hughes Co. . . . .	19,556	687,784	AvidXchange Holdings, Inc.* . . . . .	25,894	312,282
Borr Drilling Ltd. (Bermuda) . . . . .	86,244	556,274	Berkshire Hathaway, Inc., Class B* . . . . .	4,956	2,016,101
Cactus, Inc., Class A . . . . .	7,641	402,986	BlackRock, Inc. . . . .	987	777,085
California Resources Corp. . . . .	3,496	186,057	Cboe Global Markets, Inc. . . . .	7,283	1,238,547
Canadian Natural Resources Ltd. (Canada) . . . . .	22,030	784,268	CME Group, Inc. <sup>(a)</sup> . . . . .	16,969	3,336,105
Cenovus Energy, Inc. (Canada) . . . . .	55,314	1,087,473	Coinbase Global, Inc., Class A* . . . . .	1,080	240,008
ChampionX Corp. . . . .	15,760	523,390	Corpay, Inc.* . . . . .	4,096	1,091,215
Chesapeake Energy Corp. . . . .	3,182	261,529	Euronet Worldwide, Inc.* . . . . .	200	20,700
Chevron Corp. . . . .	18,692	2,923,803	FactSet Research Systems, Inc. . . . .	529	215,975
ConocoPhillips . . . . .	2,482	283,891	Fidelity National Information Services, Inc. . . . .	27,038	2,037,584
CONSOL Energy, Inc.* . . . . .	3,446	351,595	Fiserv, Inc. <sup>(a)*</sup> . . . . .	28,973	4,318,136
Coterra Energy, Inc. . . . .	15,246	406,611	Franklin Resources, Inc. . . . .	41,136	919,390
Devon Energy Corp. . . . .	44,534	2,110,912	Intercontinental Exchange, Inc. . . . .	10,935	1,496,892
DHT Holdings, Inc. (Marshall Islands) . . . . .	35,373	409,266	International Money Express, Inc.* . . . . .	461	9,607
Diamond Offshore Drilling, Inc.* . . . . .	17,602	272,655	Mastercard, Inc., Class A . . . . .	3,130	1,380,831
Diamondback Energy, Inc. . . . .	10,077	2,017,315	Morningstar, Inc. . . . .	1,132	334,902
Dorian LPG Ltd. (Marshall Islands) . . . . .	38,733	1,625,237	NCR Atleos Corp.* . . . . .	6,401	172,955
EOG Resources, Inc. . . . .	17,554	2,209,522	Open Lending Corp.* . . . . .	372	2,076
Exxon Mobil Corp. <sup>(a)</sup> . . . . .	27,523	3,168,448	Payoneer Global, Inc.* . . . . .	80,384	445,327
Halliburton Co. . . . .	24,172	816,530	PayPal Holdings, Inc. <sup>(a)*</sup> . . . . .	77,146	4,476,782
Helix Energy Solutions Group, Inc.* . . . . .	58,164	694,478	Shift4 Payments, Inc., Class A* . . . . .	1,637	120,074
Helmerich & Payne, Inc. . . . .	25,996	939,495	T Rowe Price Group, Inc. <sup>(a)</sup> . . . . .	12,487	1,439,876
Hess Corp. . . . .	3,237	477,522	Visa, Inc., Class A . . . . .	9,453	2,481,129
HF Sinclair Corp. . . . .	17,660	941,984			<u>28,883,579</u>
Kinder Morgan, Inc. . . . .	63,791	1,267,527	<b>Food, Beverage &amp; Tobacco — 3.6%</b>		
Marathon Oil Corp. . . . .	22,053	632,259	Altria Group, Inc. . . . .	54,936	2,502,335
Marathon Petroleum Corp. . . . .	1,697	294,396	Archer-Daniels-Midland Co. . . . .	11,877	717,965
Murphy Oil Corp. . . . .	18,922	780,343	B&G Foods, Inc. . . . .	41,455	334,956
Nabors Industries Ltd. (Bermuda)* . . . . .	1,810	128,800	Celsius Holdings, Inc.* . . . . .	18,128	1,034,927
Noble Corp. PLC (United Kingdom) . . . . .	7,770	346,930	Coca-Cola Co. (The) <sup>(a)</sup> . . . . .	58,603	3,730,081
Nordic American Tankers Ltd. (Bermuda) . . . . .	11,900	47,362	Conagra Brands, Inc. . . . .	43,545	1,237,549
Occidental Petroleum Corp. . . . .	2,243	141,376	General Mills, Inc. . . . .	12,017	760,195
Pembina Pipeline Corp. (Canada) . . . . .	15,120	560,650	Hormel Foods Corp. . . . .	17,436	531,624
Phillips 66 . . . . .	3,551	501,295	Ingredion, Inc. . . . .	7,627	874,817
Range Resources Corp. . . . .	4,139	138,781	Kellanova . . . . .	41,398	2,387,837
REX American Resources Corp.* . . . . .	4,200	191,478	Keurig Dr Pepper, Inc. . . . .	48,084	1,606,006
Suncor Energy, Inc. (Canada) . . . . .	6,114	232,943	Kraft Heinz Co. (The) . . . . .	67,785	2,184,033
			Lancaster Colony Corp. . . . .	3,180	600,925

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Food, Beverage &amp; Tobacco — (Continued)</b>			<b>Health Care Equipment &amp; Services — (Continued)</b>		
McCormick & Co., Inc., non-voting shares . . . . .	31,472	\$ 2,232,624	Molina Healthcare, Inc.* . . . . .	4,839	\$ 1,438,635
Mission Produce, Inc.* . . . . .	473	4,673	Omnicell, Inc.* . . . . .	14,281	386,587
Molson Coors Beverage Co., Class B . . . . .	8,366	425,244	Owens & Minor, Inc.* . . . . .	21,796	294,246
Mondelez International, Inc., Class A . . . . .	5,432	355,470	Penumbra, Inc.* . . . . .	6,684	1,202,920
Monster Beverage Corp.* . . . . .	2,344	117,083	Phreesia, Inc.* . . . . .	12,917	273,840
Philip Morris International, Inc. . . . .	7,139	723,395	Privia Health Group, Inc.* . . . . .	7,151	124,284
Primo Water Corp. (Canada) . . . . .	26,509	579,487	PROCEPT BioRobotics Corp.* . . . . .	2,134	130,366
Simply Good Foods Co. (The)* . . . . .	5,565	201,063	Quest Diagnostics, Inc. . . . .	2,242	306,885
SunOpta, Inc. (Canada)* . . . . .	21,450	115,830	ResMed, Inc. . . . .	10,734	2,054,702
Turning Point Brands, Inc. . . . .	124	3,979	Solventum Corp.* . . . . .	25,234	1,334,374
Tyson Foods, Inc., Class A . . . . .	7,202	411,522	STERIS PLC (Ireland) . . . . .	5,161	1,133,046
Utz Brands, Inc. . . . .	18,971	315,677	Surmodics, Inc.* . . . . .	64	2,691
Vita Coco Co., Inc. (The)* . . . . .	21,478	598,162	Tandem Diabetes Care, Inc.* . . . . .	5,856	235,938
Vital Farms, Inc.* . . . . .	4,591	214,721	Tenet Healthcare Corp. <sup>(a)*</sup> . . . . .	19,919	2,649,825
		24,802,180	UnitedHealth Group, Inc. . . . .	2,831	1,441,715
			Universal Health Services, Inc., Class B . . . . .	4,609	852,342
			Veeva Systems, Inc., Class A* . . . . .	3,947	722,340
			Zimmer Biomet Holdings, Inc. . . . .	16,467	1,787,164
					45,121,631
<b>Health Care Equipment &amp; Services — 6.6%</b>			<b>Household &amp; Personal Products — 1.9%</b>		
Addus HomeCare Corp.* . . . . .	141	16,372	BellRing Brands, Inc.* . . . . .	22,184	1,267,594
Alcon, Inc. (Switzerland) . . . . .	1,317	117,318	Central Garden & Pet Co., Class A* . . . . .	1,580	52,187
Align Technology, Inc.* . . . . .	7,709	1,861,184	Clorox Co. (The) . . . . .	2,676	365,194
AMN Healthcare Services, Inc.* . . . . .	228	11,680	Colgate-Palmolive Co. . . . .	19,142	1,857,540
Astrana Health, Inc.* . . . . .	2,975	120,666	Edgewell Personal Care Co. . . . .	5,862	235,594
Atrion Corp. . . . .	617	279,149	Estee Lauder Cos., Inc. (The), Class A . . . . .	20,680	2,200,352
Avanos Medical, Inc.* . . . . .	10,062	200,435	Kenvue, Inc. . . . .	68,277	1,241,276
Baxter International, Inc. . . . .	38,611	1,291,538	Kimberly-Clark Corp. <sup>(a)</sup> . . . . .	19,008	2,626,905
Becton Dickinson & Co. . . . .	1,813	423,716	Oddity Tech Ltd., Class A (Israel)* . . . . .	11,073	434,726
Cencora, Inc. . . . .	5,405	1,217,747	Olaplex Holdings, Inc.* . . . . .	2,913	4,486
Centene Corp. <sup>(a)*</sup> . . . . .	31,170	2,066,571	Procter & Gamble Co. (The) <sup>(a)</sup> . . . . .	9,710	1,601,373
Cigna Group (The) . . . . .	4,942	1,633,677	Reynolds Consumer Products, Inc. . . . .	8,264	231,227
CONMED Corp. . . . .	4,482	310,692	WD-40 Co. . . . .	2,170	476,619
Cross Country Healthcare, Inc.* . . . . .	8,955	123,937			12,595,073
CVS Health Corp. . . . .	24,965	1,474,433	<b>Materials — 6.1%</b>		
DaVita, Inc.* . . . . .	10,758	1,490,736	Agnico Eagle Mines Ltd. (Canada) . . . . .	32,547	2,128,574
Elevance Health, Inc. . . . .	1,782	965,595	Alamos Gold, Inc., Class A (Canada) . . . . .	20,525	321,832
Envista Holdings Corp.* . . . . .	55,797	927,904	Alcoa Corp. . . . .	8,498	338,050
Evolent Health, Inc., Class A* . . . . .	14,451	276,303	Alpha Metallurgical Resources, Inc. . . . .	1,590	446,043
GE Healthcare Technologies, Inc. <sup>(a)</sup> . . . . .	23,524	1,832,990	AptarGroup, Inc. . . . .	2,334	328,651
GeneDx Holdings Corp.* . . . . .	2,029	53,038	Arch Resources, Inc. . . . .	596	90,729
Guardant Health, Inc.* . . . . .	51,363	1,483,363	Ashland, Inc. . . . .	673	63,592
HCA Healthcare, Inc. . . . .	3,941	1,266,165	ATI, Inc.* . . . . .	25,991	1,441,201
Hologic, Inc.* . . . . .	34,116	2,533,113			
Humana, Inc. . . . .	3,303	1,234,166			
McKesson Corp. . . . .	1,297	757,500			
Medtronic PLC (Ireland) . . . . .	60,726	4,779,743			



# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Materials — (Continued)</b>			<b>Materials — (Continued)</b>		
Avery Dennison Corp. ....	3,848	\$ 841,365	Sealed Air Corp. ....	16,219	\$ 564,259
Axalta Coating Systems Ltd. (Bermuda)* .....	28,183	963,013	Sherwin-Williams Co. (The) .....	1,324	395,121
Balchem Corp. ....	982	151,179	Sonoco Products Co. ....	3,378	171,332
Ball Corp. <sup>(a)</sup> .....	49,962	2,998,719	Southern Copper Corp. ....	2,708	291,760
Cabot Corp. ....	6,650	611,069	Steel Dynamics, Inc. ....	4,879	631,831
Carpenter Technology Corp. ....	6,237	683,450			41,668,894
Celanese Corp. ....	13,212	1,782,167	<b>Media &amp; Entertainment — 5.3%</b>		
Clearwater Paper Corp.* .....	279	13,523	Alphabet, Inc., Class A <sup>(a)</sup> .....	51,752	9,426,627
Cleveland-Cliffs, Inc. <sup>(a)</sup> * .....	104,175	1,603,253	Angi, Inc.* .....	1,663	3,193
Corteva, Inc. ....	44,346	2,392,023	Bumble, Inc., Class A* .....	61,425	645,577
Crown Holdings, Inc. ....	16,494	1,226,989	Charter Communications, Inc., Class A* .....	5,839	1,745,627
Dow, Inc. ....	6,817	361,642	Cinemark Holdings, Inc.* .....	10,718	231,723
DuPont de Nemours, Inc. ....	16,084	1,294,601	Comcast Corp., Class A .....	18,910	740,516
Eastman Chemical Co. ....	1,857	181,930	Electronic Arts, Inc. ....	9,472	1,319,734
Ecolab, Inc. ....	5,681	1,352,078	Fox Corp., Class A .....	4,963	170,578
Fortuna Mining Corp. (Canada)* ....	172,882	845,393	Interpublic Group of Cos., Inc. (The). John Wiley & Sons, Inc., Class A ...	34,579	1,005,903
Freeport-McMoRan, Inc. ....	15,899	772,691	Match Group, Inc.* .....	57	2,320
HB Fuller Co. ....	6,618	509,321	Meta Platforms, Inc., Class A <sup>(a)</sup> ....	22,213	674,831
Hudbay Minerals, Inc. (Canada) ....	66,088	598,096	Netflix, Inc. <sup>(a)</sup> * .....	18,346	9,250,420
Innospec, Inc. ....	3,507	433,430	News Corp., Class A .....	2,511	1,694,624
International Flavors & Fragrances, Inc. ....	2,330	221,839	Omnicom Group, Inc. ....	17,184	473,763
International Paper Co. ....	19,750	852,213	Pinterest, Inc., Class A* .....	4,491	402,843
Kaiser Aluminum Corp. ....	4,879	428,864	PubMatic, Inc., Class A* .....	2,469	108,809
Kinross Gold Corp. (Canada) ....	115,370	959,878	Sirius XM Holdings, Inc. ....	5,834	118,488
Knife River Corp.* .....	6,993	490,489	Sphere Entertainment Co.* .....	368,301	1,042,292
Kronos Worldwide, Inc. ....	1,805	22,653	Spotify Technology SA (Luxembourg)* .....	25,272	886,036
Linde PLC (Ireland) .....	5,763	2,528,862		1,101	345,483
Louisiana-Pacific Corp. ....	4,192	345,127	Thryv Holdings, Inc.* .....	549	9,783
LyondellBasell Industries NV, Class A (Netherlands) .....	3,641	348,298	TripAdvisor, Inc.* .....	31,757	565,592
Martin Marietta Materials, Inc. ....	3,797	2,057,215	Vimeo, Inc.* .....	115,092	429,293
Metallus, Inc.* .....	2,777	56,290	Walt Disney Co. (The) <sup>(a)</sup> .....	44,304	4,398,944
Minerals Technologies, Inc. ....	5,870	488,149	Yelp, Inc.* .....	3,745	138,378
NewMarket Corp. ....	1,065	549,082	ZipRecruiter, Inc., Class A* .....	13,615	123,760
Newmont Corp. ....	10,933	457,765			35,955,137
Olin Corp. ....	832	39,229	<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — 5.7%</b>		
Orla Mining Ltd. (Canada)* .....	1,941	7,453	AbbVie, Inc. ....	1,864	319,713
Packaging Corp. of America. ....	958	174,893	ADMA Biologics, Inc.* .....	11,631	130,035
Pan American Silver Corp. (Canada) .....	47,166	937,660	Agilent Technologies, Inc.. ....	10,394	1,347,374
PPG Industries, Inc. ....	1,928	242,716	Alnylam Pharmaceuticals, Inc.* .....	834	202,662
Quaker Chemical Corp. ....	5,424	920,453	Amphastar Pharmaceuticals, Inc.* ..	7,389	295,560
Royal Gold, Inc. ....	1,004	125,661	ANI Pharmaceuticals, Inc.* .....	2,859	182,061
RPM International, Inc. ....	6,023	648,557	Ardelyx, Inc.* .....	85,160	631,036
Scotts Miracle-Gro Co. (The) .....	29,767	1,936,641	Biogen, Inc.* .....	4,669	1,082,368
			Bio-Rad Laboratories, Inc., Class A* ..	4,073	1,112,377

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (Continued)</b>			<b>Semiconductors &amp; Semiconductor Equipment — (Continued)</b>		
Bristol-Myers Squibb Co. <sup>(a)</sup> . . . . .	93,645	\$ 3,889,077	Lam Research Corp. . . . .	1,775	\$ 1,890,109
Collegium Pharmaceutical, Inc.* . . . .	25,860	832,692	Microchip Technology, Inc. . . . .	27,388	2,506,002
Danaher Corp. . . . .	2,325	580,901	Micron Technology, Inc. <sup>(a)</sup> . . . . .	20,961	2,757,000
Elanco Animal Health, Inc.* . . . . .	55,931	807,084	MKS Instruments, Inc. . . . .	6,951	907,662
Eli Lilly & Co. . . . .	1,476	1,336,341	Monolithic Power Systems, Inc. <sup>(a)</sup> . . .	3,335	2,740,303
Gilead Sciences, Inc. <sup>(a)</sup> . . . . .	51,308	3,520,247	NVIDIA Corp. <sup>(a)</sup> . . . . .	63,022	7,785,738
Harmony Biosciences Holdings, Inc.* . . . . .	40,223	1,213,528	NXP Semiconductors NV (Netherlands) . . . . .	13,308	3,581,050
Incyte Corp.* . . . . .	9,154	554,915	ON Semiconductor Corp.* . . . . .	31,484	2,158,228
IQVIA Holdings, Inc.* . . . . .	9,126	1,929,601	Photronics, Inc.* . . . . .	28,079	692,709
Johnson & Johnson <sup>(a)</sup> . . . . .	43,186	6,312,066	Qorvo, Inc. <sup>(a)*</sup> . . . . .	19,701	2,286,104
Merck & Co., Inc. <sup>(a)</sup> . . . . .	24,933	3,086,705	QUALCOMM, Inc. <sup>(a)</sup> . . . . .	61,906	12,330,437
Mettler-Toledo International, Inc.* . . .	602	841,349	Rambus, Inc.* . . . . .	10,732	630,612
Myriad Genetics, Inc.* . . . . .	748	18,296	Semtech Corp.* . . . . .	28,135	840,674
Natera, Inc.* . . . . .	3,316	359,090	Skyworks Solutions, Inc. <sup>(a)</sup> . . . . .	5,690	606,440
Neurocrine Biosciences, Inc.* . . . . .	12,923	1,779,109	SMART Global Holdings, Inc. (Cayman Islands)* . . . . .	6,371	145,705
Nurix Therapeutics, Inc.* . . . . .	3,757	78,409	Texas Instruments, Inc. . . . .	9,186	1,786,952
Pacira BioSciences, Inc.* . . . . .	3,741	107,030			<u>61,366,688</u>
Perrigo Co. PLC (Ireland) . . . . .	181	4,648			
QIAGEN NV (Netherlands) . . . . .	4,064	166,990	<b>Software &amp; Services — 9.7%</b>		
Regeneron Pharmaceuticals, Inc.* . . .	256	269,064	A10 Networks, Inc. . . . .	4,299	59,541
Repligen Corp.* . . . . .	4,507	568,152	Accenture PLC, Class A (Ireland) . . .	9,571	2,903,937
Rhythm Pharmaceuticals, Inc.* . . . . .	4,985	204,684	Adobe, Inc. <sup>(a)*</sup> . . . . .	4,327	2,403,822
Thermo Fisher Scientific, Inc. <sup>(a)</sup> . . . .	2,934	1,622,502	Alarm.com Holdings, Inc.* . . . . .	9,581	608,777
Twist Bioscience Corp.* . . . . .	35,456	1,747,272	Amdocs Ltd. (Guernsey) . . . . .	2,530	199,668
Vera Therapeutics, Inc.* . . . . .	55	1,990	Appfolio, Inc., Class A* . . . . .	3,375	825,424
Viatis, Inc. . . . .	29,011	308,387	AppLovin Corp., Class A* . . . . .	15,126	1,258,786
Vir Biotechnology, Inc.* . . . . .	4,697	41,803	ASGN, Inc.* . . . . .	4,753	419,072
Waters Corp.* . . . . .	5,440	1,578,253	Bitfarms Ltd. (Canada)* . . . . .	349,802	898,991
		<u>39,063,371</u>	BlackLine, Inc.* . . . . .	4,333	209,934
<b>Semiconductors &amp; Semiconductor Equipment — 9.0%</b>			Box, Inc., Class A* . . . . .	26,573	702,590
Advanced Micro Devices, Inc. <sup>(a)*</sup> . . .	17,595	2,854,085	Cadence Design Systems, Inc.* . . . .	856	263,434
Amkor Technology, Inc. . . . .	6,659	266,493	CGI, Inc. (Canada)* . . . . .	1,461	145,822
Analog Devices, Inc. . . . .	5,478	1,250,408	Clear Secure, Inc., Class A . . . . .	20,072	375,547
Applied Materials, Inc. <sup>(a)</sup> . . . . .	8,227	1,941,490	Crowdstrike Holdings, Inc., Class A <sup>(a)*</sup> . . . . .	9,474	3,630,342
Broadcom, Inc. <sup>(a)</sup> . . . . .	3,704	5,946,883	Digimarc Corp.* . . . . .	279	8,652
Cirrus Logic, Inc.* . . . . .	10,494	1,339,664	DocuSign, Inc.* . . . . .	2,959	158,306
Credo Technology Group Holding Ltd. (Cayman Islands)* . . . . .	36,640	1,170,282	Dolby Laboratories, Inc., Class A . . .	6,857	543,280
Entegris, Inc. . . . .	2,647	358,404	Dropbox, Inc., Class A* . . . . .	33,682	756,835
GLOBALFOUNDRIES, Inc. (Cayman Islands)* . . . . .	7,718	390,222	DXC Technology Co.* . . . . .	12,377	236,277
Ichor Holdings Ltd. (Cayman Islands)* . . . . .	5,153	198,648	Envestnet, Inc.* . . . . .	2,926	183,138
KLA Corp. . . . .	2,431	2,004,384	Fortinet, Inc.* . . . . .	21,300	1,283,751
			Gen Digital, Inc. . . . .	61,087	1,525,953
			Globant S.A. (Luxembourg)* . . . . .	1,839	327,820
			Guidewire Software, Inc.* . . . . .	10,431	1,438,331

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Software &amp; Services — (Continued)</b>			<b>Technology Hardware &amp; Equipment — (Continued)</b>		
Informatica, Inc., Class A*	17,788	\$ 549,293	Itron, Inc.*	20,897	\$ 2,067,967
InterDigital, Inc.	3,070	357,839	Jabil, Inc.	10,575	1,150,454
International Business Machines Corp.	5,292	915,251	Juniper Networks, Inc.	11,049	402,847
Intuit, Inc.	3,698	2,430,363	Keysight Technologies, Inc.*	2,521	344,747
JFrog Ltd. (Israel)*	5,487	206,037	Knowles Corp.*	158	2,727
Kyndryl Holdings, Inc.*	27,202	715,685	Napco Security Technologies, Inc.	10,611	551,241
LiveRamp Holdings, Inc.*	27,692	856,790	NetApp, Inc.	15,289	1,969,223
Microsoft Corp. <sup>(a)</sup>	17,604	7,868,108	NetScout Systems, Inc.*	19,349	353,893
NCR Voyix Corp.*	43,799	540,918	PC Connection, Inc.	12	770
Nutanix, Inc., Class A*	19,985	1,136,147	Pure Storage, Inc., Class A*	26,555	1,705,097
Okta, Inc.*	4,699	439,873	Rogers Corp.*	3,957	477,254
Oracle Corp. <sup>(a)</sup>	40,507	5,719,588	ScanSource, Inc.*	3,006	133,196
Palo Alto Networks, Inc. <sup>(a)*</sup>	13,118	4,447,133	Seagate Technology Holdings PLC (Ireland)	16,391	1,692,699
Pegasystems, Inc.	22,438	1,358,172	Super Micro Computer, Inc. <sup>(a)*</sup>	2,186	1,791,099
PTC, Inc.*	2,377	431,830	TD SYNEX Corp.	1,092	126,017
Q2 Holdings, Inc.*	15,102	911,104	TE Connectivity Ltd. (Switzerland)	5,179	779,077
Qualys, Inc.*	5,300	755,780	Vontier Corp.	13,144	502,101
Salesforce, Inc. <sup>(a)</sup>	12,156	3,125,308	Western Digital Corp.*	29,811	2,258,779
Samsara, Inc., Class A*	5,737	193,337	Zebra Technologies Corp., Class A*	1,309	404,389
SEMrush Holdings, Inc., Class A*	3,293	44,093			<u>38,482,630</u>
ServiceNow, Inc. <sup>(a)*</sup>	8,401	6,608,815	<b>Telecommunication Services — 1.0%</b>		
Smartsheet, Inc., Class A*	7,156	315,436	Anterix, Inc.*	43	1,702
Synopsys, Inc.*	681	405,236	AT&T, Inc. <sup>(a)</sup>	67,510	1,290,116
Verint Systems, Inc.*	11,397	366,983	IDT Corp., Class B.	110	3,951
VeriSign, Inc.*	7,452	1,324,966	Iridium Communications, Inc.	37,603	1,000,992
Yext, Inc.*	47,117	252,076	Lumen Technologies, Inc.*	113,151	124,466
Zoom Video Communications, Inc., Class A*	36,808	2,178,665	T-Mobile US, Inc.	12,681	2,234,139
		<u>65,822,856</u>	Verizon Communications, Inc.	50,679	2,090,002
					<u>6,745,368</u>
<b>Technology Hardware &amp; Equipment — 5.7%</b>			<b>Transportation — 2.0%</b>		
Amphenol Corp., Class A.	20,592	1,387,283	CSX Corp.	68,077	2,277,176
Apple, Inc. <sup>(a)</sup>	44,316	9,333,836	Delta Air Lines, Inc. <sup>(a)</sup>	35,294	1,674,347
Arlo Technologies, Inc.*	19,827	258,544	FedEx Corp. <sup>(a)</sup>	7,347	2,202,925
Bel Fuse, Inc., Class B.	3,702	241,519	FTAI Infrastructure, Inc.	16,854	145,450
Benchmark Electronics, Inc.	6,569	259,213	Genco Shipping & Trading Ltd. (Marshall Islands)	6,653	141,775
CDW Corp.	2,074	464,244	Kirby Corp.*	5,063	606,193
Cisco Systems, Inc. <sup>(a)</sup>	55,362	2,630,249	Old Dominion Freight Line, Inc.	5,941	1,049,181
Corning, Inc.	9,779	379,914	SkyWest, Inc.*	23,191	1,903,285
Diebold Nixdorf, Inc.*	682	26,243	Uber Technologies, Inc.*	23,883	1,735,816
ePlus, Inc.*	345	25,420	Union Pacific Corp.	4,507	1,019,754
F5, Inc.*	8,152	1,404,019	United Parcel Service, Inc., Class B.	5,529	756,644
Fabrinet (Cayman Islands)*	1,014	248,217			
Hewlett Packard Enterprise Co.	97,214	2,058,020			
HP, Inc.	68,904	2,413,018			
Insight Enterprises, Inc.*	3,223	639,314			



# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Transportation — (Continued)</b>		
Universal Logistics Holdings, Inc. . . .	244	\$ 9,904
XPO, Inc.* . . . . .	1	106
		<u>13,522,556</u>
<b>Utilities — 1.6%</b>		
ALLETE, Inc. . . . .	12,035	750,382
American Water Works Co., Inc. . . . .	2,973	383,993
Atmos Energy Corp. . . . .	1,601	186,757
Avista Corp. . . . .	1,473	50,980
CMS Energy Corp. . . . .	4,876	290,268
Constellation Energy Corp. . . . .	8,791	1,760,574
Duke Energy Corp. <sup>(a)</sup> . . . . .	22,264	2,231,521
NRG Energy, Inc. <sup>(a)</sup> . . . . .	35,251	2,744,643
Public Service Enterprise Group, Inc. . . . .	15,675	1,155,247
Southwest Gas Holdings, Inc. . . . .	2,762	194,389
Vistra Corp. . . . .	7,962	684,573
WEC Energy Group, Inc. . . . .	3,915	307,171
		<u>10,740,498</u>
TOTAL COMMON STOCKS (Cost \$569,177,249) . . . . .		<u>644,812,582</u>
OTHER ASSETS IN EXCESS OF LIABILITIES - 5.3% . . . . .		<u>36,216,057</u>
NET ASSETS - 100.0% . . . . .		<u>\$ 681,028,639</u>

(a) Security position is either entirely or partially designated as collateral for total return swaps.

(b) Security is fair valued by the Adviser in accordance with the policies established by the Board of Trustees.

\* Non-income producing.

PLC Public Limited Company

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

The portfolio matures between July 23, 2025 and January 12, 2029, however underlying individual contracts are entered into and closed (terminated) on a daily basis. The maturity date shown in the table below is the earliest maturity date for the specific entity. The following table represents the individual long and short positions and related values of total return swaps, which represents (34.9)% of net assets as of June 30, 2024:

### Total Return Swaps

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Long</b>								
<b>Automobiles &amp; Components</b>								
Adient PLC (Ireland) .	USFF +0.250%	Weekly	MS	01/12/29	81	\$ 2,005	\$ 2,002	\$ 30
Aptiv PLC (Jersey) . .	USFF -0.250%	Weekly	MS	01/12/29	3,899	277,691	274,568	12,390
BorgWarner, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	10,931	350,568	352,415	25,438
Dana, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	9,032	121,728	109,468	(5,466)
Dorman Products, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	632	57,717	57,815	3,259
Ford Motor Co. . . . .	USFF -0.250%	Weekly	MS	07/23/25	33,724	382,605	422,899	127,756
Garrett Motion, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	21	179	180	(69)
General Motors Co. . .	USFF +0.250%	Weekly	MS	01/07/27	16,855	556,066	783,083	265,400
Goodyear Tire & Rubber Co. (The) . .	USFF +0.250%	Weekly	MS	07/11/28	4,459	58,069	50,610	(4,279)
LCI Industries . . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,933	221,209	199,834	(6,748)
Lear Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	276	36,039	31,522	(2,174)
Phinia, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	234	9,249	9,210	401
Thor Industries, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	132	12,253	12,335	691
Visteon Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,674	185,859	178,616	3,093
Winnebago Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,406	87,363	76,205	(7,166)
					<u>85,289</u>	<u>2,358,600</u>	<u>2,560,762</u>	<u>412,556</u>
<b>Capital Goods</b>								
3M Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,435	424,509	453,213	54,349
A. O. Smith Corp. . . .	USFF +0.250%	Weekly	MS	07/08/27	2,102	143,485	171,902	40,649
Acuity Brands, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	519	104,379	125,307	26,867
Alamo Group, Inc. . . .	USFF +0.250%	Weekly	MS	01/12/29	7	1,208	1,211	(9)
American Superconductor Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	57	1,353	1,333	(24)
American Woodmark Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	724	53,378	56,906	6,529
AMETEK, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,993	333,432	332,253	18,451
Apogee Enterprises, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	690	43,598	43,356	2,215
Applied Industrial Technologies, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	372	55,540	72,168	20,078
Armstrong World Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	521	60,156	58,998	2,205
Array Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	11,251	129,161	115,435	(6,553)
AZEK Co., Inc. (The) .	USFF +0.250%	Weekly	MS	07/11/28	8,420	260,667	354,735	110,182
AZZ, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	846	64,688	65,354	4,218
Blue Bird Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,553	34,673	83,629	50,823
Boise Cascade Co. . .	USFF +0.250%	Weekly	MS	07/23/25	176	17,100	20,983	7,317

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Builders FirstSource, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,741	\$262,137	\$240,972	\$ (6,526)
BWX Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,689	160,307	160,455	9,037
Carlisle Cos., Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	96	33,352	38,900	7,422
Caterpillar, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,900	525,077	632,890	144,245
Chart Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	841	128,344	121,390	(182)
Core & Main, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,875	55,257	91,763	39,529
Crane Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,417	207,044	350,417	157,338
CSW Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	19	2,991	5,041	2,152
Cummins, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,207	298,144	334,255	56,820
Curtiss-Wright Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	124	27,232	33,602	7,900
Deere & Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	713	271,968	266,398	12,428
Donaldson Co., Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,515	162,038	179,973	28,424
Dover Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	1,037	172,332	187,127	25,129
Dycom Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	343	57,654	57,885	3,388
Eaton Corp. PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,117	304,268	350,235	65,951
EMCOR Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,056	259,483	385,524	140,960
Emerson Electric Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,628	142,628	179,340	47,025
Energypac Tool Group Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,384	38,217	52,841	16,742
EnerSys. . . . .	USFF +0.250%	Weekly	MS	07/11/28	936	83,612	96,895	18,537
Esab Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	700	68,121	66,101	1,807
Fastenal Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	1,807	114,550	113,552	6,563
Flowserve Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,454	193,208	214,237	33,500
Fluence Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	6,504	109,210	112,779	8,893
Gates Industrial Corp. PLC (United Kingdom) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,417	28,419	38,213	11,309
GE Vernova, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,188	123,267	203,754	87,329
Generac Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,902	231,266	251,482	33,122
General Dynamics Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	131	27,975	38,008	16,062
General Electric Co. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,285	127,441	204,276	84,931
Gibraltar Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,341	90,684	91,926	6,254
Global Industrial Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	25	788	784	(40)
Griffon Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,538	157,077	289,797	149,596
Hayward Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	57	699	701	(38)
Hexcel Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,816	116,065	113,409	1,477
Hillman Solutions Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	9,442	75,851	83,562	11,746
Howmet Aerospace, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	6,073	445,773	471,447	50,917

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Hyster-Yale, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	62	\$ 4,337	\$ 4,323	\$ 150
IES Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	220	29,067	30,653	3,156
Illinois Tool Works, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,176	281,081	278,665	19,666
Ingersoll Rand, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	793	69,502	72,036	6,383
ITT, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	351	33,602	45,342	13,933
Kennametal, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,921	97,004	92,300	1,646
Kratos Defense & Security Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	10,058	196,041	201,261	16,148
Leonardo DRS, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,166	25,469	29,745	5,626
Lincoln Electric Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,568	367,814	295,788	(52,477)
Lockheed Martin Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	2,604	1,142,022	1,216,328	167,709
Masco Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,224	288,074	348,284	83,689
MasTec, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,786	410,485	405,064	17,549
MDU Resources Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	11,722	225,754	294,222	85,318
Middleby Corp. (The). . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,052	290,511	251,596	(23,722)
Miller Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	40	2,259	2,201	(12)
MRC Global, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,101	13,813	14,214	1,096
MSC Industrial Direct Co., Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,168	100,959	92,634	(187)
Mueller Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	1,671	77,941	95,147	22,337
Mueller Water Products, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,319	40,700	41,556	3,062
Nordson Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	128	29,183	29,688	1,508
Northrop Grumman Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	776	359,753	338,297	926
NOW, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,631	82,205	77,314	(363)
Otis Worldwide Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,163	292,792	304,470	29,947
Owens Corning. . . . .	USFF +0.250%	Weekly	MS	01/12/29	13	2,258	2,258	70
PACCAR, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	426	27,769	43,852	23,431
Parker-Hannifin Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	837	361,837	423,363	85,276
Powell Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,492	259,424	357,353	113,784
Primoris Services Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	345	17,510	17,212	620
Proto Labs, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	100	3,025	3,089	154
Quanex Building Products Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	291	8,461	8,046	(13)
Quanta Services, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	1,060	226,500	269,335	55,833
Regal Rexnord Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,917	301,035	259,217	(24,438)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Resideo								
Technologies, Inc. .	USFF +0.250%	Weekly	MS	01/12/29	6,260	\$ 132,897	\$ 122,446	\$ (3,069)
RTX Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	4,038	391,848	405,375	35,253
Snap-on, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,289	324,595	336,932	40,523
SPX Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	139	10,929	19,757	9,362
Stanley Black & Decker, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,200	181,371	175,758	8,950
Sterling Infrastructure, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	558	31,036	66,034	39,239
Symbotic, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,619	90,377	92,084	6,703
Tennant Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	971	85,192	95,585	15,791
Textron, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	4,238	324,994	363,875	57,661
Trane Technologies PLC (Ireland). . . . .	USFF +0.250%	Weekly	MS	01/12/29	698	189,660	229,593	51,668
Transcat, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	84	10,582	10,053	(15)
TransDigm Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	138	178,261	176,310	7,979
Tutor Perini Corp. . . .	USFF +0.250%	Weekly	MS	01/12/29	2,693	50,316	58,654	11,082
UFP Industries, Inc. . .	USFF +0.250%	Weekly	MS	07/08/27	833	69,415	93,296	28,864
United Rentals, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	997	639,392	644,790	39,598
Vertiv Holdings Co., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,634	323,687	314,595	9,052
Wabash National Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,021	59,434	65,979	11,085
Watsco, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	226	101,122	104,692	9,169
WESCO International, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	3,182	544,551	504,411	(8,897)
Westinghouse Air Brake Technologies Corp. . . . .								
Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	3,722	607,366	588,262	15,591
Woodward, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	876	116,336	152,757	43,259
WW Grainger, Inc. . . .	USFF +0.250%	Weekly	MS	07/06/26	606	426,411	546,757	149,402
Zurn Elkay Water Solutions Corp. . . .	USFF +0.250%	Weekly	MS	07/11/28	7,113	210,123	209,122	11,571
					<u>218,300</u>	<u>17,597,888</u>	<u>19,338,684</u>	<u>2,864,670</u>
<b>Commercial &amp; Professional Services</b>								
ABM Industries, Inc. .	USFF +0.250%	Weekly	MS	01/12/29	2,666	134,557	134,820	7,738
ACV Auctions, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,487	91,131	118,388	32,713
Automatic Data Processing, Inc. . . .	USFF +0.250%	Weekly	MS	07/23/25	1,751	392,707	417,946	61,068
BrightView Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,369	45,215	44,808	2,052
Broadridge Financial Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	212	41,398	41,764	2,916
Cintas Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	594	388,678	415,954	49,964
CoreCivic, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	541	6,369	7,022	930



# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Commercial &amp; Professional Services — (continued)</b>								
Deluxe Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	463	\$ 10,330	\$ 10,399	\$ 607
Dun & Bradstreet Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	12,356	118,256	114,417	3,032
ICF International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	267	38,033	39,639	3,704
Interface, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	222	3,249	3,259	112
Jacobs Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,881	243,554	262,795	33,927
Kelly Services, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	608	13,333	13,017	361
Korn Ferry . . . . .	USFF +0.250%	Weekly	MS	01/12/29	201	13,442	13,495	728
Leidos Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,740	442,670	545,591	130,778
ManpowerGroup, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,963	140,956	137,017	6,360
MSA Safety, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	334	56,220	62,688	9,963
RB Global, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	16	1,231	1,222	(721)
Republic Services, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,333	186,145	259,055	86,118
Robert Half, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	771	54,222	49,329	(2,162)
Steelcase, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,645	68,144	73,159	9,521
TaskUS, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	153	2,007	2,036	63
TransUnion. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,228	83,596	91,068	12,518
UniFirst Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	63	10,938	10,806	(455)
Veralto Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,848	366,124	462,839	118,018
					<u>51,712</u>	<u>2,952,505</u>	<u>3,332,533</u>	<u>569,853</u>
<b>Consumer Discretionary Distribution &amp; Retail</b>								
1-800-Flowers.com, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	158	1,477	1,504	30
Abercrombie & Fitch Co., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	951	46,484	169,126	125,172
Academy Sports & Outdoors, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,376	125,533	126,522	8,108
Advance Auto Parts, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	7,792	511,833	493,467	10,294
Amazon.com, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	12,135	1,631,305	2,345,089	811,831
American Eagle Outfitters, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,302	26,539	25,988	860
Arko Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	365	2,249	2,289	86
AutoZone, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	23	59,055	68,174	12,410
Bath & Body Works, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	720	31,935	28,116	(1,962)
Best Buy Co., Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	98	6,743	8,260	2,197
Carvana Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	10,917	361,358	1,405,236	1,073,301

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Discretionary</b>								
<b>Distribution &amp; Retail — (continued)</b>								
Dick's Sporting Goods, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	26	\$ 5,669	\$ 5,586	\$ 156
eBay, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	12,560	544,098	674,723	169,533
Etsy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	3,550	223,114	209,379	(1,287)
Gap, Inc. (The) . . . .	USFF +0.250%	Weekly	MS	01/10/28	10,830	95,215	258,729	203,638
Genuine Parts Co. . . .	USFF +0.250%	Weekly	MS	07/11/28	1,767	263,222	244,411	(1,058)
Hibbett, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,946	169,139	169,711	10,033
Home Depot, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,206	373,434	415,153	71,739
Kohl's Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	7,008	160,727	161,114	12,606
LKQ Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,476	164,553	144,567	(9,808)
Lowe's Cos., Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,152	471,872	474,430	28,592
Monro, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,085	109,964	97,468	(4,953)
ODP Corp. (The) . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,563	99,867	100,649	5,979
Pool Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	647	215,131	198,843	(2,145)
Ross Stores, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,229	174,514	178,598	14,141
Signet Jewelers Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	568	50,265	50,881	3,359
TJX Cos., Inc. (The) . .	USFF +0.250%	Weekly	MS	07/11/28	1,880	161,050	206,988	57,458
Tractor Supply Co. . . .	USFF -0.250%	Weekly	MS	01/12/29	495	133,029	133,650	8,314
Ulta Beauty, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,004	457,774	387,413	(44,736)
Williams-Sonoma, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	347	82,701	97,982	20,182
Winmark Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	82	29,690	28,916	951
					<u>94,258</u>	<u>6,789,539</u>	<u>8,912,962</u>	<u>2,585,021</u>
<b>Consumer Durables &amp; Apparel</b>								
BRP, Inc. (Canada) . . .	USFF +0.250%	Weekly	MS	01/12/29	470	32,795	30,094	(969)
Canada Goose Holdings, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	167	2,210	2,159	(6)
Cavco Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	177	62,267	61,272	2,421
Columbia Sportswear Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2	158	158	(71)
Cricut, Inc., Class A . .	USFF +0.250%	Weekly	MS	01/12/29	275	1,652	1,647	8
Deckers Outdoor Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	418	364,507	404,603	60,483
DR Horton, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	383	54,699	53,976	1,749
Figs, Inc., Class A . . .	USFF +0.250%	Weekly	MS	07/11/28	23,121	132,998	123,235	(2,873)
Garmin Ltd. (Switzerland) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,602	271,584	423,918	176,281
G-III Apparel Group Ltd. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,726	41,941	46,723	7,272
Hasbro, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,907	262,058	287,060	42,514
Helen of Troy Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	499	50,933	46,277	(1,876)
Installed Building Products, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	801	165,204	164,750	8,947

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Durables &amp; Apparel — (continued)</b>								
Kontoor Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	388	\$ 26,290	\$ 25,666	\$ 773
La-Z-Boy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	66	1,798	2,460	1,095
Lululemon Athletica, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	443	134,287	132,324	5,497
Mattel, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	30,666	580,147	498,629	(49,022)
Mohawk Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,137	195,107	242,742	58,510
Newell Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,243	39,741	33,608	(3,776)
NIKE, Inc., Class B . . . . .	USFF -0.250%	Weekly	MS	07/08/27	735	68,430	55,397	(8,186)
NVR, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	11	77,514	83,474	10,233
PulteGroup, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,578	226,084	393,938	186,052
PVH Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	653	47,602	69,133	24,197
Ralph Lauren Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,580	177,013	276,595	114,471
Smith & Wesson Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	68	996	975	(45)
Sonos, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	8,320	145,122	122,803	(14,250)
Tapestry, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,129	100,383	133,890	41,749
Tempur Sealy International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,486	73,124	70,347	766
TopBuild Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	708	262,584	272,771	24,852
Vista Outdoor, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,812	50,232	68,222	21,771
Wolverine World Wide, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,326	44,280	44,968	3,082
Worthington Enterprises, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,661	191,137	173,275	(5,730)
					<u>103,558</u>	<u>3,884,877</u>	<u>4,347,089</u>	<u>705,919</u>
<b>Consumer Services</b>								
ADT, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	10,158	62,063	77,201	20,349
Adtalem Global Education, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	28	963	1,910	921
Aramark. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,422	108,859	150,436	48,870
BJ's Restaurants, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,099	38,309	38,135	1,809
Booking Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	91	282,177	360,497	101,410
Bright Horizons Family Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,338	144,052	147,287	11,244
Brinker International, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,383	43,370	100,115	59,101
Caesars Entertainment, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	822	26,725	32,666	7,362
Cava Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,393	209,839	221,951	23,815
Cracker Barrel Old Country Store, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,515	169,782	148,192	(12,136)
Darden Restaurants, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,147	174,304	173,564	9,099

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Services — (continued)</b>								
Dine Brands Global, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	772	\$ 35,278	\$ 27,946	\$ (4,948)
Domino's Pizza, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	221	109,318	114,109	11,036
DraftKings, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	409	11,723	15,612	4,467
Frontdoor, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,547	146,327	153,643	15,453
Grand Canyon Education, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	729	100,947	101,994	6,635
Hilton Worldwide Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	804	161,041	175,433	23,444
Hyatt Hotels Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	281	40,900	42,690	4,092
International Game Technology PLC (United Kingdom). . . . .	USFF +0.250%	Weekly	MS	01/12/29	933	18,886	19,089	1,184
Las Vegas Sands Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	5,779	267,489	255,721	4,918
Marriott International, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,507	565,278	606,117	85,938
McDonald's Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	2,216	560,639	564,725	47,489
OneSpaWorld Holdings Ltd. (Bahamas) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,226	33,484	34,214	2,530
Perdoceo Education Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,782	37,570	38,170	2,630
Rush Street Interactive, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	6,856	63,206	65,749	6,013
Strategic Education, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	894	94,505	98,930	9,940
Sweetgreen, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,041	136,785	151,936	21,947
Target Hospitality Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	335	2,544	2,918	437
Vail Resorts, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,195	405,237	395,385	17,253
Wyndham Hotels & Resorts, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,027	73,981	75,998	6,621
Wynn Resorts Ltd. . . . .	USFF -0.250%	Weekly	MS	01/12/29	4,568	445,712	408,836	(11,066)
Yum! Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,786	348,480	369,034	47,986
					<u>73,304</u>	<u>4,919,773</u>	<u>5,170,203</u>	<u>575,843</u>
<b>Consumer Staples Distribution &amp; Retail</b>								
Albertsons Cos., Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	6,670	135,345	131,733	1,157
Costco Wholesale Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	665	390,526	565,243	208,518
Dollar General Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	4,486	610,368	593,184	11,863
Kroger Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	9,675	479,161	483,073	30,596
Performance Food Group Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,935	206,050	194,033	(528)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Staples Distribution &amp; Retail — (continued)</b>								
Sysco Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,376	\$ 91,250	\$ 98,233	\$ 13,462
Target Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	7,259	1,038,056	1,074,622	105,228
Walgreens Boots Alliance, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	6,476	179,497	78,327	(72,088)
Walmart, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	10,028	552,677	678,996	165,643
Weis Markets, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	73	4,567	4,582	191
					<u>49,643</u>	<u>3,687,497</u>	<u>3,902,026</u>	<u>464,042</u>
<b>Energy</b>								
Antero Midstream Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	8,018	98,603	118,185	28,201
Archrock, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,841	107,471	118,105	18,229
Baker Hughes Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,898	95,322	137,093	52,531
Borr Drilling Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	22,895	143,110	147,673	14,031
Cactus, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,004	101,205	105,691	10,242
California Resources Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	755	33,394	40,181	11,156
Canadian Natural Resources Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,038	172,002	179,353	17,813
Cenovus Energy, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	13,191	266,091	259,335	8,905
ChampionX Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,995	131,002	132,674	8,667
Chesapeake Energy Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	773	57,419	63,533	10,255
Chevron Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,685	755,536	732,828	24,512
ConocoPhillips . . . . .	USFF +0.250%	Weekly	MS	07/08/27	651	65,644	74,461	15,163
CONSOL Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	871	71,150	88,868	20,558
Coterra Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	3,176	83,981	84,704	6,411
Devon Energy Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	10,765	476,816	510,261	72,386
DHT Holdings, Inc. (Marshall Islands) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	9,154	84,402	105,912	34,683
Diamond Offshore Drilling, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,625	66,602	71,641	8,699
Diamondback Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,184	429,821	437,215	33,379
Dorian LPG Ltd. (Marshall Islands) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	10,130	406,861	425,055	57,844
EOG Resources, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,470	569,500	562,639	23,245
Exxon Mobil Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	7,272	712,216	837,153	203,519
Halliburton Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,767	200,234	194,809	6,455
Helix Energy Solutions Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	15,123	158,150	180,569	31,218
Helmerich & Payne, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,507	224,253	235,163	25,729
Hess Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	413	63,857	60,926	640



# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Energy — (continued)</b>								
HF Sinclair Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,483	\$ 243,033	\$ 239,123	\$ 10,110
Kinder Morgan, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	16,751	303,831	332,842	49,594
Marathon Oil Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,810	151,554	166,573	23,771
Marathon Petroleum Corp. . . . .	USFF +0.250%	Weekly	MS	07/23/25	450	60,811	78,066	25,141
Murphy Oil Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	5,019	194,840	206,984	24,132
Nabors Industries Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	475	37,000	33,801	(1,292)
Noble Corp. PLC (United Kingdom) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,079	91,979	92,827	6,456
Nordic American Tankers Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,135	11,430	12,477	3,677
Occidental Petroleum Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	589	37,132	37,125	1,998
Pembina Pipeline Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,017	147,634	148,950	10,907
Phillips 66 . . . . .	USFF -0.250%	Weekly	MS	07/11/28	887	121,145	125,218	11,995
Range Resources Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,086	36,300	36,414	2,072
REX American Resources Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,134	59,889	51,699	(4,907)
Suncor Energy, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,735	69,245	66,104	1,351
TechnipFMC PLC (United Kingdom) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	17,085	398,545	446,773	71,623
US Silica Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,926	21,423	29,757	9,648
Valero Energy Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,193	345,699	343,775	19,752
Weatherford International PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	788	89,593	96,491	12,107
					<u>221,843</u>	<u>7,995,725</u>	<u>8,449,026</u>	<u>1,022,606</u>
<b>Financial Services</b>								
AvidXchange Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	8,049	89,676	97,071	12,482
Berkshire Hathaway, Inc., Class B . . . . .	USFF +0.250%	Weekly	MS	07/23/25	11,792	2,658,122	4,796,986	2,288,038
BlackRock, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	261	186,044	205,491	37,496
Cboe Global Markets, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,842	297,632	313,251	35,209
CME Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,278	864,758	841,055	35,088
Coinbase Global, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	284	63,055	63,113	3,519
Corpay, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,080	298,513	287,723	5,892
Euronet Worldwide, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	53	5,585	5,486	134
FactSet Research Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	138	57,537	56,341	1,955

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Financial Services — (continued)</b>								
Fidelity National Information Services, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	6,997	\$ 524,365	\$ 527,294	\$ 34,704
Fiserv, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	7,563	927,845	1,127,190	251,363
Franklin Resources, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	10,626	247,129	237,491	29,404
Intercontinental Exchange, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,934	380,908	401,635	45,602
International Money Express, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	123	2,517	2,563	108
Mastercard, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	808	341,996	356,457	34,178
Morningstar, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	308	84,796	91,122	11,150
NCR Atleos Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,684	31,573	45,502	15,800
Open Lending Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	93	511	519	(44)
Payoneer Global, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	21,066	104,113	116,706	18,359
PayPal Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	20,525	1,159,950	1,191,066	96,167
Shift4 Payments, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	368	21,371	26,993	9,254
T Rowe Price Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	3,320	358,173	382,829	76,727
Visa, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,696	678,970	707,619	69,734
					<u>106,888</u>	<u>9,385,139</u>	<u>11,881,503</u>	<u>3,112,319</u>
<b>Food, Beverage &amp; Tobacco</b>								
Altria Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	14,654	638,976	667,490	120,102
Archer-Daniels-Midland Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,016	180,691	182,317	11,990
B&G Foods, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	10,516	105,013	84,969	(9,732)
Celsius Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,593	314,640	262,214	(34,839)
Coca-Cola Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/05/26	15,319	889,221	975,054	175,708
Conagra Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	11,200	324,641	318,304	17,700
General Mills, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	2,758	175,346	174,471	14,487
Hormel Foods Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,537	142,611	138,333	5,410
Ingredion, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,979	219,248	226,991	20,363
Kellanova. . . . .	USFF +0.250%	Weekly	MS	07/11/28	10,641	589,770	613,773	65,208
Keurig Dr Pepper, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	12,627	427,590	421,742	20,769
Kraft Heinz Co. (The). . . . .	USFF +0.250%	Weekly	MS	01/12/29	17,796	624,245	573,387	(10,864)
Lancaster Colony Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	839	158,986	158,546	9,308
McCormick & Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	8,353	563,592	592,562	60,845
Mission Produce, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	120	1,186	1,186	(14)
Molson Coors Beverage Co., Class B. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,188	120,068	111,216	1,752

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Food, Beverage &amp; Tobacco — (continued)</b>								
Mondelez International, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,428	\$ 97,766	\$ 93,448	\$ 1,698
Monster Beverage Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	753	36,574	37,612	3,072
Philip Morris International, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,896	174,777	192,122	33,080
Primo Water Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,981	115,361	152,605	44,470
Simply Good Foods Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,510	50,714	54,556	6,610
SunOpta, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,645	34,433	30,483	(2,096)
Turning Point Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	40	1,284	1,284	(8)
Tyson Foods, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	1,896	109,556	108,337	5,399
Utz Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,943	90,012	82,252	(2,466)
Vita Coco Co., Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,536	134,472	154,178	27,176
Vital Farms, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,234	46,544	57,714	13,842
					<u>152,998</u>	<u>6,367,317</u>	<u>6,467,146</u>	<u>598,970</u>
<b>Health Care Equipment &amp; Services</b>								
Addus HomeCare Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	38	4,314	4,412	261
Alcon, Inc. (Switzerland) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	305	27,865	27,169	(2,566)
Align Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	1,970	533,934	475,617	(28,416)
AMN Healthcare Services, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	62	3,147	3,176	126
Astrana Health, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	779	31,181	31,596	2,086
Atrion Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	161	74,054	72,841	3,172
Avanos Medical, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,719	53,947	54,162	3,165
Baxter International, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	9,845	329,805	329,315	23,046
Becton Dickinson & Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	375	86,449	87,641	6,735
Cencora, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,408	296,160	317,222	38,912
Centene Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	8,049	555,281	533,649	9,467
Cigna Group (The) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,261	425,684	416,849	17,333
CONMED Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,148	87,010	79,579	(2,332)
Cross Country Healthcare, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,229	53,878	30,849	(20,180)
CVS Health Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,216	377,179	367,117	11,037
DaVita, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,819	231,259	390,629	176,820
Elevance Health, Inc.. . . . .	USFF -0.250%	Weekly	MS	01/12/29	458	243,288	248,172	19,434

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Health Care Equipment &amp; Services</b>								
<b>— (continued)</b>								
Envista Holdings Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	15,171	\$ 276,514	\$ 252,294	\$ (8,774)
Evolent Health, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,572	110,858	68,297	(36,956)
GE HealthCare Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	5,939	391,947	462,767	93,309
GeneDx Holdings Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	535	14,403	13,985	311
Guardant Health, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	13,497	363,383	389,793	46,734
HCA Healthcare, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,010	266,915	324,493	74,582
Hologic, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	8,869	658,080	658,523	36,859
Humana, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	841	294,697	314,240	24,952
McKesson Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	339	187,490	197,990	21,116
Medtronic PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	15,054	1,240,886	1,184,900	27,132
Molina Healthcare, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,258	417,788	374,003	(20,484)
Omniceil, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,754	112,891	101,621	(5,011)
Owens & Minor, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,721	110,594	77,234	(27,231)
Penumbra, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,768	348,902	318,187	(11,204)
Phreesia, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,439	78,338	72,907	(1,159)
Privia Health Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,898	38,705	32,987	(4,121)
PROCEPT BioRobotics Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	560	37,971	34,210	(1,708)
Quest Diagnostics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	586	73,263	80,212	11,502
ResMed, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,901	534,366	555,309	52,504
Solventum Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	6,617	392,231	349,907	(20,380)
STERIS PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	1,355	297,682	297,477	16,572
Surmodics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	16	671	673	(41)
Tandem Diabetes Care, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,553	79,756	62,570	(12,980)
Tenet Healthcare Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,284	612,819	702,931	124,435
UnitedHealth Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	745	368,936	379,399	28,980
Universal Health Services, Inc., Class B. . . . .	USFF -0.250%	Weekly	MS	01/12/29	1,209	203,791	223,580	31,394
Veeva Systems, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,115	200,829	204,056	14,416
Zimmer Biomet Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	4,331	497,113	470,043	2,570
					<u>148,779</u>	<u>11,626,254</u>	<u>11,674,583</u>	<u>715,419</u>

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Household &amp; Personal Products</b>								
BellRing Brands, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	5,706	\$ 305,016	\$ 326,041	\$ 38,142
Central Garden & Pet Co., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	414	14,158	13,674	232
Clorox Co. (The) . . . .	USFF -0.250%	Weekly	MS	01/12/29	661	99,271	90,207	(2,777)
Colgate-Palmolive Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,454	352,226	432,216	103,151
Edgewell Personal Care Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,544	60,465	62,053	4,408
Estee Lauder Cos., Inc. (The), Class A .	USFF -0.250%	Weekly	MS	01/12/29	5,429	666,152	577,646	(49,399)
Kenvue, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	17,497	339,423	318,095	3,424
Kimberly-Clark Corp. .	USFF +0.250%	Weekly	MS	07/08/27	4,915	629,740	679,253	123,802
Oddity Tech Ltd., Class A (Israel) . . .	USFF +0.250%	Weekly	MS	01/12/29	2,914	99,731	114,404	20,250
Olaplex Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	805	1,301	1,240	(68)
Procter & Gamble Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/05/26	2,623	379,104	432,585	92,316
Reynolds Consumer Products, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,169	62,256	60,689	2,326
WD-40 Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	574	134,169	126,073	(390)
					<u>49,705</u>	<u>3,143,012</u>	<u>3,234,176</u>	<u>335,417</u>
<b>Materials</b>								
Agnico Eagle Mines Ltd. (Canada) . . . .	USFF +0.250%	Weekly	MS	01/12/29	8,342	549,267	545,567	29,495
Alamos Gold, Inc., Class A (Canada) .	USFF +0.250%	Weekly	MS	01/10/28	5,259	60,219	82,461	26,423
Alcoa Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,223	84,610	88,431	8,489
Alpha Metallurgical Resources, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	393	117,836	110,248	(1,024)
AptarGroup, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	611	85,426	86,035	5,569
Arch Resources, Inc. .	USFF +0.250%	Weekly	MS	01/12/29	158	23,798	24,052	1,511
Ashland, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	177	16,803	16,725	786
ATI, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	6,807	400,235	377,448	(519)
Avery Dennison Corp. . . .	USFF +0.250%	Weekly	MS	01/12/29	1,001	220,353	218,869	11,689
Axalta Coating Systems Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	7,030	246,613	240,215	7,370
Balchem Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	241	34,855	37,102	4,124
Ball Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	13,017	825,477	781,280	6,047
Cabot Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,747	174,643	160,532	(3,903)
Carpenter Technology Corp. . .	USFF +0.250%	Weekly	MS	07/11/28	1,567	116,800	171,712	61,854
Celanese Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,468	524,021	467,799	(30,462)
Clearwater Paper Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	80	4,017	3,878	7
Cleveland-Cliffs, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	26,030	406,352	400,602	15,502
Corteva, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	11,294	633,424	609,198	11,669



# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials — (continued)</b>								
Crown Holdings, Inc. .	USFF +0.250%	Weekly	MS	01/12/29	4,338	\$355,571	\$322,704	\$ (12,207)
Dow, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	1,789	97,952	94,906	2,399
DuPont de Nemours, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,227	333,349	340,231	27,044
Eastman Chemical Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	478	35,497	46,830	14,530
Ecolab, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,431	322,939	340,578	36,870
Fortuna Mining Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	44,305	164,590	216,651	61,224
Freeport-McMoRan, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	4,182	214,622	203,245	594
HB Fuller Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,716	121,005	132,063	18,016
Hudbay Minerals, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	17,356	161,855	157,072	4,235
Innospec, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	898	99,900	110,984	17,506
International Flavors & Fragrances, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	572	43,083	54,460	14,532
International Paper Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,117	181,696	220,799	51,782
Kaiser Aluminum Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,280	121,069	112,512	(801)
Kinross Gold Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	29,816	228,204	248,069	33,143
Knife River Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,844	125,349	129,338	10,751
Kronos Worldwide, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	471	6,286	5,911	(38)
Linde PLC (Ireland) . .	USFF +0.250%	Weekly	MS	01/05/26	1,256	448,195	551,145	137,326
Louisiana-Pacific Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,097	97,768	90,316	(1,943)
LyondellBasell Industries NV, Class A (Netherlands) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	967	94,435	92,503	4,168
Martin Marietta Materials, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	967	545,456	523,921	10,077
Minerals Technologies, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	1,568	95,774	130,395	40,194
NewMarket Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	277	123,960	142,813	28,396
Newmont Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	2,864	119,617	119,916	7,484
Olin Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	216	10,334	10,184	350
Orla Mining Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	534	2,162	2,051	(70)
Packaging Corp. of America . . . . .	USFF +0.250%	Weekly	MS	07/08/27	274	46,338	50,021	8,137
Pan American Silver Corp. (Canada) . . .	USFF +0.250%	Weekly	MS	01/12/29	12,378	254,379	246,075	5,992
PPG Industries, Inc. .	USFF +0.250%	Weekly	MS	01/12/29	511	65,471	64,330	2,731
Quaker Chemical Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,422	263,349	241,313	(6,093)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials — (continued)</b>								
Royal Gold, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	296	\$ 30,396	\$ 37,047	\$ 8,899
RPM International, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,590	156,319	171,211	24,185
Scotts Miracle-Gro Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	7,800	456,694	507,468	86,969
Sealed Air Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,304	157,626	149,736	1,581
Sherwin-Williams Co. (The) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	350	82,857	104,451	26,877
Sonoco Products Co..	USFF +0.250%	Weekly	MS	01/12/29	888	48,816	45,039	(1,116)
Southern Copper Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	737	78,646	79,404	5,029
Steel Dynamics, Inc. .	USFF +0.250%	Weekly	MS	01/12/29	1,283	167,242	166,149	8,807
TimkenSteel Corp.. . .	USFF +0.250%	Weekly	MS	01/12/29	808	18,175	16,378	(856)
					<u>251,652</u>	<u>10,501,725</u>	<u>10,700,373</u>	<u>831,331</u>
<b>Media &amp; Entertainment</b>								
Alphabet, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/05/26	12,990	1,447,756	2,366,129	1,002,149
Angi, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	576	1,102	1,106	(15)
Bumble, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	16,136	177,208	169,589	2,252
Charter Communications, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,534	403,046	458,605	78,109
Cinemark Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,500	36,249	54,050	19,757
Comcast Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	07/08/27	4,886	155,313	191,336	52,939
Electronic Arts, Inc. . .	USFF +0.250%	Weekly	MS	07/11/28	2,251	273,672	313,632	56,670
Fox Corp., Class A . .	USFF -0.250%	Weekly	MS	01/12/29	1,305	44,160	44,853	3,579
Interpublic Group of Cos., Inc. (The) . . .	USFF +0.250%	Weekly	MS	07/23/25	8,714	251,023	253,490	27,639
John Wiley & Sons, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	15	609	611	(44)
Match Group, Inc. . . .	USFF -0.250%	Weekly	MS	01/12/29	5,811	202,157	176,538	(14,347)
Meta Platforms, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,853	1,160,012	2,446,980	1,356,596
Netflix, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	658	302,604	444,071	163,366
News Corp., Class A .	USFF +0.250%	Weekly	MS	01/10/28	4,755	116,367	131,095	21,629
Omnicom Group, Inc..	USFF +0.250%	Weekly	MS	01/10/28	1,178	104,292	105,667	10,109
Pinterest, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	646	25,824	28,469	5,260
PubMatic, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,545	33,613	31,379	(426)
Sirius XM Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	97,088	299,563	274,759	(9,971)
Sphere Entertainment Co. .	USFF +0.250%	Weekly	MS	01/12/29	6,636	241,651	232,658	4,496
Spotify Technology SA (Luxembourg). .	USFF +0.250%	Weekly	MS	01/12/29	292	70,230	91,627	29,369

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Media &amp; Entertainment — (continued)</b>								
Thryv Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	147	\$ 2,730	\$ 2,620	\$ (38)
TripAdvisor, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	8,335	221,341	148,446	(62,679)
Vimeo, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	30,026	117,138	111,997	1,356
Walt Disney Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	8,853	847,863	879,014	78,921
Yelp, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	990	37,199	36,581	1,269
ZipRecruiter, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,633	45,421	33,024	(9,950)
					<u>226,353</u>	<u>6,618,143</u>	<u>9,028,326</u>	<u>2,817,995</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
AbbVie, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	490	83,322	84,045	5,322
ADMA Biologics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,545	22,842	28,453	7,705
Agilent Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	2,373	280,703	307,612	44,064
Alnylam Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	218	51,393	52,974	4,386
Amphastar Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,912	101,061	76,480	(18,986)
ANI Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	793	44,260	50,498	8,632
Ardelyx, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	21,849	121,085	161,901	47,535
Biogen, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,006	214,218	233,211	31,051
Bio-Rad Laboratories, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,058	301,605	288,950	4,200
Bristol-Myers Squibb Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	24,052	1,042,319	998,880	15,007
Collegium Pharmaceutical, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,846	189,724	220,441	41,006
Danaher Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	609	158,991	152,159	2,184
Elanco Animal Health, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	14,493	241,857	209,134	(19,223)
Eli Lilly & Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	402	318,362	363,963	63,673
Gilead Sciences, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	12,922	906,663	886,578	44,814
Harmony Biosciences Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	10,434	331,207	314,794	1,754
Incyte Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,248	116,598	136,274	28,933
IQVIA Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,389	520,260	505,130	14,003
Johnson & Johnson. . . . .	USFF +0.250%	Weekly	MS	07/23/25	11,180	1,684,832	1,634,069	83,356
Merck & Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	6,530	704,266	808,414	158,279
Mettler-Toledo International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	161	173,892	225,012	60,804
Myriad Genetics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	198	4,774	4,843	255
Natera, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	918	101,357	99,410	3,411

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (continued)</b>								
Neurocrine Biosciences, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	3,391	\$ 466,838	\$ 466,839	\$ 26,096
Nurix Therapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	984	20,389	20,536	1,212
Pacira BioSciences, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	985	27,883	28,181	1,784
Perrigo Co. PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	47	1,213	1,207	(18)
QIAGEN NV (Netherlands) . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,112	46,805	45,692	1,435
Regeneron Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	66	69,876	69,368	3,336
Repligen Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,183	151,901	149,129	5,677
Rhythm Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,335	32,661	54,815	23,908
Thermo Fisher Scientific, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	850	467,186	470,050	29,616
Twist Bioscience Corp. . .	USFF +0.250%	Weekly	MS	01/10/28	9,413	340,502	463,873	142,410
Vera Therapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	16	286	579	229
Viartis, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	7,970	77,378	84,721	18,693
Vir Biotechnology, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,258	12,840	11,196	(1,003)
Waters Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	1,430	442,039	414,872	(2,427)
					<u>155,666</u>	<u>9,873,388</u>	<u>10,124,283</u>	<u>883,113</u>
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Advanced Micro Devices, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	3,454	469,266	560,273	148,030
Amkor Technology, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,719	51,738	68,794	20,447
Analog Devices, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	1,438	330,596	328,238	16,125
Applied Materials, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,999	251,498	471,744	238,697
Broadcom, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	874	1,257,363	1,403,233	242,603
Cirrus Logic, Inc. . . .	USFF +0.250%	Weekly	MS	01/12/29	2,675	260,762	341,491	95,588
Credo Technology Group Holding Ltd. (Cayman Islands) . .	USFF +0.250%	Weekly	MS	01/12/29	9,609	268,822	306,911	53,104
Entegris, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	617	77,971	83,542	10,248
GLOBALFOUNDRIES, Inc. (Cayman Islands) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,959	93,869	99,047	10,585
Ichor Holdings Ltd. (Cayman Islands) . .	USFF +0.250%	Weekly	MS	01/12/29	1,350	51,124	52,043	3,709

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Semiconductors &amp; Semiconductor Equipment — (continued)</b>								
KLA Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	608	\$ 378,015	\$ 501,302	\$ 145,706
Lam Research Corp. .	USFF +0.250%	Weekly	MS	07/08/27	458	327,823	487,701	183,656
Microchip Technology, Inc. . . .	USFF +0.250%	Weekly	MS	01/07/27	7,087	597,057	648,461	92,593
Micron Technology, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,924	771,258	779,184	50,066
MKS Instruments, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,839	232,459	240,137	20,962
Monolithic Power Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	874	464,786	718,148	284,436
NVIDIA Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	21,531	1,698,467	2,659,940	1,067,845
NXP Semiconductors NV (Netherlands) . .	USFF +0.250%	Weekly	MS	01/07/27	3,569	573,940	960,382	437,217
ON Semiconductor Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	8,242	610,690	564,989	(11,490)
Photronics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	7,435	132,579	183,421	58,207
Qorvo, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,174	553,564	600,391	78,292
QUALCOMM, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	16,323	2,576,147	3,251,215	848,902
Rambus, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,819	155,483	165,644	19,038
Semtech Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	7,376	228,560	220,395	4,588
Skyworks Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,493	140,504	159,124	29,821
SMART Global Holdings, Inc. (Cayman Islands) . .	USFF +0.250%	Weekly	MS	07/11/28	1,699	30,425	38,856	10,413
Texas Instruments, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	2,465	484,654	479,516	4,219
					<u>120,610</u>	<u>13,069,420</u>	<u>16,374,122</u>	<u>4,163,607</u>
<b>Software &amp; Services</b>								
A10 Networks, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	1,129	15,443	15,637	981
Accenture PLC, Class A (Ireland) . .	USFF +0.250%	Weekly	MS	01/10/28	2,506	756,123	760,345	51,738
Adobe, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	592	245,205	328,880	97,594
Alarm.com Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,496	162,775	158,596	4,881
Amdocs Ltd. (Guernsey) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	638	55,691	50,351	(2,236)
Appfolio, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	820	183,042	200,547	28,043
AppLovin Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,741	285,521	311,326	45,054
ASGN, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,210	114,266	106,686	(1,244)
Bitfarms Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	90,406	191,642	232,343	51,720
BlackLine, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,134	52,473	54,942	5,335
Box, Inc., Class A . . .	USFF +0.250%	Weekly	MS	01/12/29	6,743	183,254	178,285	5,104
Cadence Design Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	224	69,068	68,936	3,666



# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Software &amp; Services — (continued)</b>								
CGI, Inc. (Canada) . .	USFF +0.250%	Weekly	MS	01/12/29	381	\$ 40,235	\$ 38,028	\$ (29)
Clear Secure, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,368	91,808	100,435	14,279
CrowdStrike Holdings, Inc., Class A . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,488	954,169	953,377	52,705
Digimarc Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	72	2,185	2,233	90
DocuSign, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	778	40,509	41,623	3,309
Dolby Laboratories, Inc., Class A . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,800	142,758	142,614	7,792
Dropbox, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	8,661	187,655	194,613	16,975
DXC Technology Co. .	USFF +0.250%	Weekly	MS	01/12/29	3,213	65,532	61,336	(1,039)
Envestnet, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	776	47,876	48,570	3,302
Fortinet, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	5,059	298,069	304,906	23,493
Gen Digital, Inc. . . .	USFF +0.250%	Weekly	MS	07/08/27	15,989	289,379	399,405	135,587
Globant S.A. (Luxembourg) . . . .	USFF +0.250%	Weekly	MS	01/12/29	472	80,732	84,139	6,299
Guidewire Software, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,719	348,123	374,923	46,267
Informatica, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,495	141,576	138,806	4,570
InterDigital, Inc. . . .	USFF +0.250%	Weekly	MS	07/08/27	784	73,032	91,383	25,401
International Business Machines Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,295	205,026	223,970	35,459
Intuit, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	875	497,794	575,059	105,142
JFrog Ltd. (Israel) . . .	USFF +0.250%	Weekly	MS	07/11/28	1,332	42,510	50,017	10,343
Kyndryl Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	7,148	162,961	188,064	34,174
LiveRamp Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	7,259	237,684	224,593	175
Microsoft Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,442	1,268,411	1,985,352	821,463
NCR Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	11,540	159,385	142,519	(7,997)
Nutanix, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	5,406	163,087	307,331	159,646
Okta, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,236	128,186	115,702	(6,073)
Oracle Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	11,033	1,131,061	1,557,860	514,521
Palo Alto Networks, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	3,726	811,996	1,263,151	507,176
Pegasystems, Inc. . . .	USFF +0.250%	Weekly	MS	01/12/29	5,933	366,726	359,124	12,862
PTC, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	635	110,369	115,360	11,609
Q2 Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,018	169,779	242,406	82,081
Qualys, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,392	206,284	198,499	1,820
Salesforce, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,402	442,414	617,554	196,934
Samsara, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,352	34,690	45,562	18,403
SEMrush Holdings, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	861	11,735	11,529	372
ServiceNow, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	1,687	983,624	1,327,112	415,206

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Software &amp; Services — (continued)</b>								
Smartsheet, Inc.,								
Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,882	\$ 80,064	\$ 82,959	\$ 7,310
Synopsys, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	179	108,491	106,516	4,036
Verint Systems, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	3,000	90,505	96,600	11,098
VeriSign, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,024	366,583	359,867	13,788
Yext, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	12,374	93,605	66,201	(22,949)
Zoom Video Communications, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	9,792	582,206	579,588	29,993
					<u>267,517</u>	<u>13,573,317</u>	<u>16,285,760</u>	<u>3,586,229</u>
<b>Technology Hardware &amp; Equipment</b>								
Amphenol Corp.,								
Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,410	283,325	364,472	98,090
Apple, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	10,703	1,797,738	2,254,266	568,652
Arlo Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,146	59,510	67,104	10,894
Bel Fuse, Inc.,								
Class B. . . . .	USFF +0.250%	Weekly	MS	07/11/28	984	48,102	64,196	18,828
Benchmark Electronics, Inc. . . .	USFF +0.250%	Weekly	MS	01/12/29	1,718	69,971	67,792	1,948
CDW Corp. . . . .	USFF +0.250%	Weekly	MS	07/23/25	500	89,611	111,920	29,584
Cisco Systems, Inc. . .	USFF +0.250%	Weekly	MS	07/23/25	14,644	644,956	695,736	103,552
Corning, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	2,201	73,565	85,509	16,611
Diebold Nixdorf, Inc. .	USFF +0.250%	Weekly	MS	01/12/29	179	6,851	6,888	342
ePlus, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	91	6,607	6,705	389
F5, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,054	341,570	353,760	31,290
Fabrinet (Cayman Islands) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	239	39,052	58,505	21,566
Hewlett Packard Enterprise Co. . . . .	USFF +0.250%	Weekly	MS	01/07/27	21,972	325,098	465,147	178,528
HP, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	8,946	244,432	313,289	97,173
Insight Enterprises, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	856	105,630	169,796	70,017
Itron, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,397	508,110	534,087	54,428
Jabil, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,729	322,859	296,888	(7,577)
Juniper Networks, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	2,899	101,449	105,698	10,233
Keysight Technologies, Inc. .	USFF +0.250%	Weekly	MS	01/12/29	662	90,423	90,529	5,102
Knowles Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	41	701	708	(34)
Napco Security Technologies, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	2,840	70,288	147,538	81,935
NetApp, Inc. . . . .	USFF +0.250%	Weekly	MS	07/23/25	3,696	296,569	476,045	216,422
NetScout Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,236	129,439	95,766	(26,484)
PC Connection, Inc. .	USFF +0.250%	Weekly	MS	01/12/29	4	255	257	(64)
Pure Storage, Inc.,								
Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	6,977	440,234	447,993	31,026
Rogers Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,042	123,284	125,676	9,226

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Technology Hardware &amp; Equipment</b>								
<b>— (continued)</b>								
ScanSource, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	797	\$ 37,182	\$ 35,315	\$ 141
Seagate Technology Holdings PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	4,435	275,842	458,002	212,933
Super Micro Computer, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	670	326,488	548,965	240,729
TD SYNnex Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	323	36,365	37,274	3,300
TE Connectivity Ltd. (Switzerland) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	1,352	175,508	203,381	39,480
Vontier Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,483	123,426	133,051	16,620
Western Digital Corp..	USFF -0.250%	Weekly	MS	07/11/28	7,841	396,133	594,113	220,296
Zebra Technologies Corp., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	347	103,962	107,199	9,119
					<u>126,414</u>	<u>7,694,535</u>	<u>9,523,570</u>	<u>2,364,295</u>
<b>Telecommunication Services</b>								
Anterix, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	12	457	475	(36)
AT&T, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	18,329	281,191	350,267	91,613
IDT Corp., Class B . . . . .	USFF +0.250%	Weekly	MS	01/12/29	30	1,074	1,078	(16)
Iridium Communications, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	9,848	281,074	262,154	(1,872)
Lumen Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	30,283	39,156	33,311	(3,726)
T-Mobile US, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,467	481,455	610,816	162,619
Verizon Communications, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	13,804	504,636	569,277	114,408
					<u>75,773</u>	<u>1,589,043</u>	<u>1,827,378</u>	<u>362,990</u>
<b>Transportation</b>								
CSX Corp. . . . .	USFF +0.250%	Weekly	MS	07/23/25	16,891	536,052	565,004	69,407
Delta Air Lines, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	8,548	285,040	405,517	138,026
FedEx Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,883	434,849	564,599	164,069
FTAI Infrastructure, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,084	32,538	35,245	4,492
Genco Shipping & Trading Ltd. (Marshall Islands) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,734	37,095	36,952	1,860
Kirby Corp.. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,318	154,049	157,804	12,325
Old Dominion Freight Line, Inc.. . . . .	USFF +0.250%	Weekly	MS	07/23/25	1,580	305,816	279,028	(8,865)
SkyWest, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,112	323,558	501,612	196,210
Uber Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,274	396,706	455,994	81,484
Union Pacific Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,260	287,866	285,088	13,838
United Parcel Service, Inc., Class B. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,453	197,535	198,843	6,309

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Transportation — (continued)								
Universal Logistics Holdings, Inc. . . . . USFF +0.250%								
	Weekly	MS	01/12/29	64	\$ 2,766	\$ 2,598	\$ (89)	
XPO, Inc. . . . . USFF +0.250%								
	Weekly	MS	07/11/28	1	79	106	(49)	
				<u>51,202</u>	<u>2,993,949</u>	<u>3,488,390</u>	<u>679,017</u>	
Utilities								
ALLETE, Inc. . . . . USFF +0.250%								
	Weekly	MS	01/10/28	3,165	174,065	197,338	39,333	
American Water Works Co., Inc. . . . . USFF -0.250%								
	Weekly	MS	07/08/27	762	104,029	98,420	2,527	
Atmos Energy Corp. . . . . USFF -0.250%								
	Weekly	MS	01/12/29	421	48,516	49,110	3,618	
Avista Corp. . . . . USFF +0.250%								
	Weekly	MS	01/12/29	398	13,549	13,775	906	
CMS Energy Corp. . . . . USFF -0.250%								
	Weekly	MS	01/12/29	1,272	77,888	75,722	2,003	
Constellation Energy Corp. . . . . USFF +0.250%								
	Weekly	MS	07/23/25	2,135	238,906	427,576	212,065	
Duke Energy Corp. . . . . USFF +0.250%								
	Weekly	MS	01/12/29	4,899	451,669	491,027	71,769	
NRG Energy, Inc. . . . . USFF +0.250%								
	Weekly	MS	07/11/28	9,112	406,149	709,460	334,873	
Public Service Enterprise Group, Inc. . . . . USFF +0.250%								
	Weekly	MS	07/11/28	4,420	273,420	325,754	72,295	
Southwest Gas Holdings, Inc. . . . . USFF +0.250%								
	Weekly	MS	01/12/29	735	50,587	51,729	4,377	
Vistra Corp. . . . . USFF -0.250%								
	Weekly	MS	01/10/28	2,184	74,328	187,780	119,376	
WEC Energy Group, Inc. . . . . USFF -0.250%								
	Weekly	MS	01/12/29	1,099	91,191	86,228	(58)	
				<u>30,602</u>	<u>2,004,297</u>	<u>2,713,919</u>	<u>863,084</u>	
Total Reference Entity — Long						148,625,943	169,336,814	30,514,296

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Short								
Automobiles & Components								
Fox Factory Holding Corp. . . . . USFF -0.250% Weekly MS 01/12/29 (9,574) \$ (486,812) \$ (461,371) \$ 21,424								
Harley-Davidson, Inc. . . . . USFF -0.250% Weekly MS 01/12/29 (7,784) (273,566) (261,075) 8,733								
Mobileye Global, Inc., Class A. . . . . USFF -0.930% Weekly MS 07/11/28 (125,630) (3,619,751) (3,528,319) 59,456								
QuantumScape Corp. . . . . USFF -0.680% Weekly MS 01/12/29 (115,407) (720,359) (567,802) 146,129								
Tesla, Inc. . . . . USFF -0.250% Weekly MS 01/12/29 (6,844) (1,261,617) (1,354,291) (107,054)								
(265,239) (6,362,105) (6,172,858) 128,688								
Capital Goods								
3D Systems Corp. . . . . USFF -0.265% Weekly MS 01/07/27 (126,870) (994,163) (389,491) 596,512								
AAON, Inc. . . . . USFF -0.250% Weekly MS 01/12/29 (9,182) (804,413) (801,038) (5,521)								
AAR Corp. . . . . USFF -0.250% Weekly MS 01/12/29 (1,761) (126,635) (128,025) (2,585)								
Advanced Drainage Systems, Inc. . . . . USFF -0.250% Weekly MS 01/12/29 (3,694) (645,438) (592,481) 48,444								
AeroVironment, Inc. . . . . USFF -0.250% Weekly MS 07/11/28 (1,078) (139,121) (196,368) (62,993)								

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Albany International Corp., Class A . . . .	USFF -0.250%	Weekly	MS	01/10/28	(15,494)	\$ (1,426,355)	\$ (1,308,468)	\$ 90,587
Ameresco, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(33,102)	(1,424,626)	(953,669)	458,165
Archer Aviation, Inc., Class A . . . . .	USFF -15.699%	Weekly	MS	07/11/28	(147,394)	(672,616)	(518,827)	147,783
Arcosa, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,726)	(723,821)	(727,836)	(11,204)
Astec Industries, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(3,010)	(96,574)	(89,277)	6,319
Atkore, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,277)	(357,443)	(307,236)	49,192
Atmus Filtration Technologies Inc. . .	USFF -0.250%	Weekly	MS	01/12/29	(65,731)	(1,996,031)	(1,891,738)	86,624
ATS Corp. (Canada) .	USFF -0.250%	Weekly	MS	01/12/29	(2,304)	(73,824)	(74,442)	(1,349)
Axon Enterprise, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(7,714)	(2,289,919)	(2,269,767)	(106)
Ballard Power Systems, Inc. (Canada) . . . . .	USFF -1.300%	Weekly	MS	01/05/26	(188,679)	(1,846,922)	(424,528)	1,406,878
Barnes Group, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(11,758)	(381,691)	(486,899)	(113,148)
Beacon Roofing Supply, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(25,385)	(2,444,644)	(2,297,342)	126,539
Bloom Energy Corp., Class A . . . . .	USFF -0.580%	Weekly	MS	01/12/29	(39,195)	(405,040)	(479,747)	(78,356)
Boeing Co. (The). . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,932)	(1,308,621)	(1,261,693)	38,026
Cadre Holdings, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(8,005)	(256,348)	(268,648)	(14,638)
CAE, Inc. (Canada) . .	USFF -0.250%	Weekly	MS	01/12/29	(16,977)	(340,161)	(315,433)	21,651
Carrier Global Corp. .	USFF -0.250%	Weekly	MS	01/12/29	(18,923)	(1,196,385)	(1,193,663)	(13,671)
ChargePoint Holdings, Inc. . . . .	USFF -8.776%	Weekly	MS	01/10/28	(303,666)	(1,346,200)	(458,536)	876,344
Columbus McKinnon Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,642)	(59,848)	(56,715)	2,526
Construction Partners, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(10,860)	(607,344)	(599,581)	2,066
Encore Wire Corp. . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,935)	(775,145)	(850,651)	(89,631)
Energy Recovery, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(12,210)	(249,870)	(162,271)	85,317
Enovix Corp. . . . .	USFF -5.330%	Weekly	MS	07/11/28	(9,664)	(193,493)	(149,405)	42,303
EnPro Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,748)	(259,192)	(254,456)	2,134
ESCO Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,568)	(167,506)	(164,703)	1,218
Fluor Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(17,610)	(735,067)	(766,915)	(40,643)
GATX Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,401)	(1,056,647)	(1,111,956)	(76,103)
GMS, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,547)	(124,292)	(124,704)	(1,587)
Helios Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,938)	(654,100)	(522,290)	122,023
Hillenbrand, Inc. . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,106)	(314,757)	(284,382)	25,973
Huntington Ingalls Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,118)	(1,042,299)	(1,014,387)	14,750

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
John Bean Technologies Corp. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(986)	\$ (118,273)	\$ (93,640)	\$ 25,252
Kadant, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/12/29	(471)	(132,663)	(138,370)	(6,956)
Karat Packaging, Inc. . . . .								
	USFF -0.730%	Weekly	MS	01/12/29	(110)	(3,145)	(3,254)	(217)
Lennox International, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/12/29	(1,396)	(749,978)	(746,832)	(5,108)
Lindsay Corp. . . . .								
	USFF +0.250%	Weekly	MS	01/12/29	(208)	(26,218)	(25,559)	348
Mercury Systems, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/05/26	(42,915)	(2,110,467)	(1,158,276)	933,514
Moog, Inc., Class A . . . . .								
	USFF -0.250%	Weekly	MS	07/11/28	(1,976)	(228,563)	(330,585)	(107,539)
MYR Group, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/11/28	(15,116)	(2,305,325)	(2,051,392)	233,538
NEXTracker, Inc., Class A. . . . .								
	USFF -0.250%	Weekly	MS	01/12/29	(18,777)	(1,111,187)	(880,266)	247,406
Oshkosh Corp. . . . .								
	USFF -0.250%	Weekly	MS	01/12/29	(14,484)	(1,685,608)	(1,567,169)	98,035
Plug Power, Inc. . . . .								
	USFF -1.838%	Weekly	MS	01/10/28	(285,385)	(1,592,309)	(664,947)	913,250
RBC Bearings, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/12/29	(518)	(143,199)	(139,746)	2,060
Rocket Lab USA, Inc. . . . .								
	USFF -0.700%	Weekly	MS	07/11/28	(77,391)	(345,992)	(371,477)	(30,411)
Rockwell Automation, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/12/29	(544)	(147,000)	(149,752)	(4,127)
Rush Enterprises, Inc., Class A . . . . .								
	USFF -0.250%	Weekly	MS	07/08/27	(40,167)	(1,772,633)	(1,681,792)	61,432
Sensata Technologies Holding PLC (United Kingdom) . . . . .								
	USFF -0.250%	Weekly	MS	01/12/29	(30,285)	(1,079,569)	(1,132,356)	(70,287)
Simpson Manufacturing Co., Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/12/29	(3,026)	(559,434)	(509,972)	44,172
Spirit AeroSystems Holdings, Inc., Class A. . . . .								
	USFF -0.250%	Weekly	MS	01/12/29	(8,986)	(274,006)	(295,370)	(23,875)
Stantec, Inc. (Canada) . . . . .								
	USFF -0.250%	Weekly	MS	01/12/29	(2,865)	(233,398)	(239,371)	(8,537)
Stratasys Ltd. (Israel) . . . . .								
	USFF -0.630%	Weekly	MS	07/11/28	(27,268)	(333,733)	(228,779)	101,980
Thermon Group Holdings, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/12/29	(8,890)	(281,977)	(273,456)	5,611
Timken Co. (The) . . . . .								
	USFF -0.250%	Weekly	MS	01/12/29	(10,333)	(889,320)	(827,983)	51,123
Toro Co. (The) . . . . .								
	USFF -0.250%	Weekly	MS	07/11/28	(6,127)	(564,974)	(572,936)	(20,629)
WillScot Mobile Mini Holdings Corp. . . . .								
	USFF -0.250%	Weekly	MS	01/12/29	(4,726)	(231,944)	(177,887)	60,087
Xometry, Inc., Class A. . . . .								
	USFF -0.250%	Weekly	MS	07/08/27	(35,187)	(804,111)	(406,762)	390,184
					<u>(1,776,341)</u>	<u>(45,261,577)</u>	<u>(38,165,497)</u>	<u>6,630,145</u>



# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Commercial &amp; Professional Services</b>								
Alight, Inc., Class A . .	USFF -0.250%	Weekly	MS	01/12/29	(33,401)	\$ (260,608)	\$ (246,499)	\$ 11,779
Brady Corp., Class A .	USFF -0.250%	Weekly	MS	01/12/29	(4,249)	(253,414)	(280,519)	(30,948)
CACI International, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(649)	(246,089)	(279,154)	(38,383)
Casella Waste Systems, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(15,353)	(1,292,182)	(1,523,325)	(242,609)
CBIZ, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(16,790)	(1,192,340)	(1,244,139)	(63,950)
Ceridian HCM Holding, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(48,424)	(2,919,146)	(2,401,830)	491,513
Clarivate PLC (Jersey) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(38,037)	(326,122)	(216,431)	106,738
Clean Harbors, Inc. . .	USFF -0.250%	Weekly	MS	01/12/29	(3,076)	(606,125)	(695,637)	(94,933)
Concentrix Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(23,187)	(1,681,481)	(1,467,273)	188,126
Copart, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(17,352)	(947,746)	(939,784)	(469)
CSG Systems International, Inc. . .	USFF -0.250%	Weekly	MS	01/12/29	(1,131)	(46,404)	(46,563)	(648)
Driven Brands Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(63,419)	(1,187,203)	(807,324)	369,339
Exponent, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,928)	(996,971)	(1,039,471)	(63,225)
GEO Group, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,085)	(15,351)	(15,581)	(445)
GFL Environmental, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(26,845)	(899,855)	(1,045,076)	(155,711)
Harsco Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(292)	(2,506)	(2,520)	(116)
Huron Consulting Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,172)	(563,570)	(607,942)	(49,418)
Insperty, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,590)	(819,144)	(692,284)	118,164
Liquidity Services, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(18)	(359)	(360)	(84)
Montrose Environmental Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(856)	(39,496)	(38,143)	924
Parsons Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,857)	(464,275)	(479,161)	(19,057)
Paychex, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	(18,736)	(2,284,892)	(2,221,340)	43,338
Paycom Software, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(494)	(175,240)	(70,662)	102,213
Paycor HCM, Inc. . . .	USFF -0.250%	Weekly	MS	01/12/29	(29,269)	(367,816)	(371,716)	(7,221)
Paylocity Holding Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,819)	(624,650)	(371,685)	247,380
Science Applications International Corp. .	USFF -0.250%	Weekly	MS	01/12/29	(3,758)	(492,261)	(441,753)	46,369
Stericycle, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(38,999)	(2,016,280)	(2,267,012)	(268,579)
Upwork, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(38,086)	(469,583)	(409,425)	56,443
Verisk Analytics, Inc. .	USFF -0.250%	Weekly	MS	01/07/27	(830)	(218,066)	(223,727)	(7,981)
Verra Mobility Corp. . .	USFF -0.250%	Weekly	MS	01/12/29	(20,190)	(491,956)	(549,168)	(62,478)
Vestis Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(17,220)	(326,618)	(210,601)	112,457

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Commercial &amp; Professional Services — (continued)</b>								
Waste Connections, Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,054)	\$ (531,177)	\$ (535,549)	\$ (9,247)
WNS Holdings Ltd. (Jersey) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(471)	(24,521)	(24,728)	(502)
					<u>(498,637)</u>	<u>(22,783,447)</u>	<u>(21,766,382)</u>	<u>778,779</u>
<b>Consumer Discretionary Distribution &amp; Retail</b>								
Asbury Automotive Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,382)	(315,925)	(314,916)	(1,884)
AutoNation, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,145)	(821,232)	(820,010)	(6,767)
Boot Barn Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,418)	(597,524)	(827,473)	(235,294)
Buckle, Inc. (The) . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,788)	(391,921)	(324,629)	40,727
Caleres, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,740)	(182,955)	(226,464)	(48,074)
Five Below, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(28,736)	(3,308,534)	(3,131,362)	147,938
Floor & Decor Holdings, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,596)	(674,396)	(556,298)	114,720
Foot Locker, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(15,754)	(651,498)	(392,590)	255,226
GigaCloud Technology, Inc., Class A (Cayman Islands) . . . . .	USFF -7.830%	Weekly	MS	01/12/29	(32,801)	(1,199,918)	(997,806)	196,113
Group 1 Automotive, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,305)	(387,406)	(387,950)	(4,538)
Leslie's, Inc. . . . .	USFF -0.253%	Weekly	MS	01/05/26	(926)	(28,392)	(3,880)	26,677
Lithia Motors, Inc. . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,152)	(1,079,447)	(1,048,172)	19,973
MarineMax, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(24,447)	(722,959)	(791,349)	(74,841)
Murphy U.S.A., Inc. . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,667)	(2,483,762)	(2,660,430)	(199,356)
Ollie's Bargain Outlet Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,932)	(531,147)	(582,344)	(55,958)
O'Reilly Automotive, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(661)	(709,392)	(698,056)	5,005
Penske Automotive Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,212)	(871,580)	(776,692)	74,547
RH . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,940)	(569,123)	(474,214)	89,815
Shoe Carnival, Inc. . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,442)	(125,550)	(163,865)	(40,805)
Sonic Automotive, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,188)	(437,318)	(446,000)	(18,605)
Urban Outfitters, Inc. . .	USFF -0.250%	Weekly	MS	01/12/29	(15,397)	(678,216)	(632,047)	40,569
Valvoline, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(50,112)	(2,071,412)	(2,164,838)	(111,759)
Victoria's Secret & Co. . . . .	USFF +0.250%	Weekly	MS	01/05/26	(15,209)	(571,807)	(268,743)	303,374
Warby Parker, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(33,309)	(443,967)	(534,943)	(98,609)
					<u>(288,259)</u>	<u>(19,855,381)</u>	<u>(19,225,071)</u>	<u>418,194</u>

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Durables &amp; Apparel</b>								
Acushnet Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,988)	\$ (456,742)	\$ (443,598)	\$ 6,965
Amer Sports, Inc. (Cayman Islands). .	USFF -0.980%	Weekly	MS	01/12/29	(43,718)	(654,214)	(549,535)	98,834
Brunswick Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(20,171)	(1,656,800)	(1,467,844)	172,773
Capri Holdings Ltd. (British Virgin Islands) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(41,833)	(2,072,621)	(1,383,836)	670,442
Gildan Activewear, Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,418)	(142,964)	(167,531)	(30,171)
Levi Strauss & Co., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(19,186)	(348,178)	(369,906)	(39,349)
Polaris, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(8,907)	(762,359)	(697,507)	53,257
SharkNinja, Inc. (Cayman Islands). .	USFF -0.250%	Weekly	MS	01/12/29	(26,478)	(1,670,303)	(1,989,822)	(349,819)
Skechers USA, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,329)	(155,025)	(160,980)	(8,134)
Skyline Champion Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(17,786)	(1,338,054)	(1,205,001)	121,181
Steven Madden Ltd. .	USFF -0.250%	Weekly	MS	01/12/29	(26,398)	(1,125,722)	(1,116,635)	(7,370)
Sturm Ruger & Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(8,655)	(386,017)	(360,481)	20,780
Topgolf Callaway Brands Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(35,738)	(898,100)	(546,791)	343,315
VF Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(49,957)	(636,007)	(674,419)	(48,548)
Vizio Holding Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(38,829)	(414,099)	(419,353)	(8,983)
Whirlpool Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,647)	(786,781)	(781,523)	(17,510)
					<u>(359,038)</u>	<u>(13,503,986)</u>	<u>(12,334,762)</u>	<u>977,663</u>
<b>Consumer Services</b>								
Airbnb, Inc., Class A .	USFF -0.250%	Weekly	MS	01/12/29	(1,310)	(216,450)	(198,635)	15,827
Bowlero Corp., Class A. . . . .	USFF -13.430%	Weekly	MS	01/12/29	(24,761)	(310,099)	(358,787)	(51,975)
Carnival Corp. (Panama) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(24,769)	(422,336)	(463,676)	(86,232)
Choice Hotels International, Inc. . .	USFF -3.330%	Weekly	MS	01/12/29	(5,830)	(716,037)	(693,770)	14,566
Churchill Downs, Inc..	USFF -0.250%	Weekly	MS	01/10/28	(2,389)	(296,475)	(333,504)	(44,066)
Coursera, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(135,800)	(1,421,711)	(972,328)	436,621
Dave & Buster's Entertainment, Inc..	USFF -0.250%	Weekly	MS	07/11/28	(10,544)	(513,437)	(419,757)	89,076
Duolingo, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,427)	(888,614)	(923,782)	(43,881)
Everi Holdings, Inc. . .	USFF -0.250%	Weekly	MS	01/12/29	(17,275)	(136,607)	(145,110)	(9,787)
Expedia Group, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	(10,043)	(1,265,075)	(1,265,318)	(11,470)
First Watch Restaurant Group, Inc. . . . .	USFF -0.630%	Weekly	MS	07/11/28	(38,028)	(765,446)	(667,772)	90,849
Krispy Kreme, Inc. . . .	USFF -0.250%	Weekly	MS	07/08/27	(111,345)	(1,539,440)	(1,198,072)	315,254

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Services — (continued)</b>								
Kura Sushi USA, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(169)	\$ (12,547)	\$ (10,662)	\$ 1,694
Life Time Group Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(485)	(9,137)	(9,133)	(156)
Light & Wonder, Inc. . .	USFF -0.250%	Weekly	MS	01/12/29	(1,812)	(186,592)	(190,043)	(5,175)
MGM Resorts International . . . . .	USFF +0.250%	Weekly	MS	01/12/29	(12,968)	(541,857)	(576,298)	(39,295)
Mister Car Wash, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(152,497)	(1,315,231)	(1,085,779)	217,783
Norwegian Cruise Line Holdings Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(11,836)	(189,309)	(222,398)	(34,837)
Papa John's International, Inc. . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,347)	(366,838)	(204,222)	151,305
Penn Entertainment, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(44,712)	(780,170)	(865,401)	(93,985)
Planet Fitness, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(14,911)	(1,079,174)	(1,097,300)	(27,716)
Portillo's, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(86,947)	(1,447,510)	(845,125)	589,550
Red Rock Resorts, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(23,049)	(1,049,942)	(1,266,082)	(292,225)
Service Corp. International . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,161)	(301,340)	(295,972)	2,377
Starbucks Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	(12,697)	(1,047,345)	(988,461)	67,935
Wendy's Co. (The) . . .	USFF -0.250%	Weekly	MS	01/12/29	(25,852)	(508,763)	(438,450)	59,287
Wingstop, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,524)	(1,780,137)	(1,912,114)	(148,231)
					<u>(787,488)</u>	<u>(19,107,619)</u>	<u>(17,647,951)</u>	<u>1,163,093</u>
<b>Consumer Staples Distribution &amp; Retail</b>								
BJ's Wholesale Club Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(11,752)	(918,948)	(1,032,296)	(129,625)
Casey's General Stores, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,791)	(887,573)	(1,064,934)	(209,052)
Chefs' Warehouse, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,775)	(269,513)	(304,080)	(37,690)
Dollar Tree, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(21,338)	(2,350,516)	(2,278,258)	51,334
Grocery Outlet Holding Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(84,507)	(1,809,991)	(1,869,295)	(75,333)
Maplebear, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,452)	(248,870)	(207,367)	47,153
PriceSmart, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(9,552)	(715,987)	(775,622)	(78,467)
SpartanNash Co. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(21,576)	(628,740)	(404,766)	192,886
Sprouts Farmers Market, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,098)	(131,105)	(259,179)	(129,309)
United Natural Foods, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(30,941)	(605,460)	(405,327)	194,626
					<u>(199,782)</u>	<u>(8,566,703)</u>	<u>(8,601,124)</u>	<u>(173,477)</u>

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Energy</b>								
APA Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	(850)	\$ (24,345)	\$ (25,024)	\$ (973)
Atlas Energy Solutions, Inc. . . . .	USFF -0.730%	Weekly	MS	07/11/28	(59,854)	(1,222,743)	(1,192,890)	8,022
Baytex Energy Corp. (Canada) . . . . .	USFF -0.252%	Weekly	MS	07/08/27	(236,506)	(793,207)	(823,041)	(49,900)
Cameco Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,059)	(363,337)	(347,303)	11,923
Cheniere Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(10,740)	(1,730,031)	(1,877,674)	(162,968)
Civitas Resources, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(20,985)	(1,492,054)	(1,447,965)	(19,018)
Clean Energy Fuels Corp. . . . .	USFF -0.270%	Weekly	MS	07/11/28	(116,218)	(436,223)	(310,302)	122,151
Comstock Resources, Inc. . . . .	USFF -0.580%	Weekly	MS	01/10/28	(99,540)	(1,074,683)	(1,033,225)	5,676
Core Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(15,383)	(454,641)	(312,121)	138,136
Crescent Energy Co., Class A. . . . .	USFF -0.630%	Weekly	MS	07/11/28	(20,489)	(243,293)	(242,795)	(7,413)
CVR Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(14,135)	(516,856)	(378,394)	130,812
DT Midstream, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,359)	(174,966)	(238,590)	(85,459)
Enbridge, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(48,284)	(1,773,342)	(1,718,428)	35,695
Expro Group Holdings NV (Netherlands) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(35,982)	(669,619)	(824,707)	(164,105)
Green Plains, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,914)	(286,704)	(141,376)	142,722
Gulfport Energy Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,167)	(341,803)	(327,217)	11,639
Kinetik Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(18,549)	(703,667)	(768,671)	(175,934)
Kosmos Energy Ltd. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(133,441)	(886,551)	(739,263)	139,725
Magnolia Oil & Gas Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,632)	(186,398)	(193,395)	(8,720)
Matador Resources Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,666)	(438,481)	(456,894)	(23,618)
New Fortress Energy, Inc. . . . .	USFF -0.980%	Weekly	MS	07/08/27	(25,137)	(1,165,461)	(552,511)	518,990
NextDecade Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(29,735)	(180,729)	(236,096)	(57,039)
Northern Oil and Gas, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(9,552)	(359,945)	(355,048)	(2,225)
NOV, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(113,738)	(2,079,362)	(2,162,159)	(111,951)
Obsidian Energy Ltd. (Canada) . . . . .	USFF -1.880%	Weekly	MS	01/12/29	(88)	(658)	(658)	(86)
Oceaneering International, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,867)	(202,047)	(186,133)	14,053
Par Pacific Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(51,143)	(1,495,012)	(1,291,361)	190,398
Patterson-UTI Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(57,594)	(671,686)	(596,674)	58,757

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Energy — (continued)</b>								
Precision Drilling Corp. (Canada) . . .	USFF -0.250%	Weekly	MS	01/12/29	(64)	\$ (4,409)	\$ (4,502)	\$ (211)
ProFrac Holding Corp., Class A . . .	USFF -0.630%	Weekly	MS	07/08/27	(33,243)	(468,952)	(246,331)	218,949
ProPetro Holding Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(110,163)	(1,042,671)	(955,113)	77,190
RPC, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(33,901)	(234,121)	(211,881)	19,663
SilverBow Resources, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(25,555)	(970,196)	(966,746)	(5,178)
Southwestern Energy Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(53,731)	(389,208)	(361,610)	24,856
Talos Energy, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(63,744)	(897,492)	(774,490)	115,013
Targa Resources Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(31,978)	(3,698,486)	(4,118,127)	(453,138)
Transocean Ltd. (Switzerland) . . . .	USFF -0.630%	Weekly	MS	01/12/29	(57,697)	(330,687)	(308,679)	18,784
Valaris Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(26,406)	(1,918,766)	(1,967,247)	(65,469)
Veren, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(109,638)	(766,593)	(862,851)	(114,918)
Vermilion Energy, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(16,743)	(233,808)	(184,340)	42,473
Vital Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(15,507)	(757,450)	(695,024)	55,672
Williams Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(62,615)	(2,540,084)	(2,661,137)	(192,664)
World Kinect Corp. . . .	USFF -0.250%	Weekly	MS	07/08/27	(18,410)	(495,851)	(474,978)	5,084
					<u>(1,822,002)</u>	<u>(34,716,618)</u>	<u>(33,572,971)</u>	<u>405,396</u>
<b>Financial Services</b>								
Flywire Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(30,299)	(507,239)	(496,601)	6,088
MarketAxess Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,405)	(950,889)	(883,335)	56,156
Marqeta, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(234,587)	(1,328,152)	(1,285,537)	30,832
Nasdaq, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	(6,767)	(405,570)	(407,779)	(5,863)
Nuvei Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(16,193)	(521,261)	(524,329)	(9,165)
Remitly Global, Inc. . . .	USFF -0.250%	Weekly	MS	07/11/28	(126,081)	(2,091,234)	(1,528,102)	544,624
S&P Global, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	(461)	(206,310)	(205,606)	(932)
					<u>(418,793)</u>	<u>(6,010,655)</u>	<u>(5,331,289)</u>	<u>621,740</u>
<b>Food, Beverage &amp; Tobacco</b>								
Brown-Forman Corp., Class B. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,522)	(297,295)	(195,305)	96,105
Bunge Global SA (Switzerland) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,526)	(697,662)	(696,781)	(5,494)
Cal-Maine Foods, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(22,908)	(1,334,142)	(1,399,908)	(103,707)
Campbell Soup Co. . . .	USFF +0.250%	Weekly	MS	01/12/29	(55,572)	(2,459,000)	(2,511,299)	(71,485)
Darling Ingredients, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(833)	(66,262)	(30,613)	35,027



# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Food, Beverage &amp; Tobacco — (continued)</b>								
Duckhorn Portfolio, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(54,567)	\$ (464,836)	\$ (387,426)	\$ 73,235
Flowers Foods, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(14,200)	(367,764)	(315,240)	47,007
Hain Celestial Group, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,344)	(74,221)	(23,107)	50,380
J M Smucker Co. (The) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(32,641)	(3,800,203)	(3,559,175)	195,117
John B Sanfilippo & Son, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,465)	(151,054)	(142,354)	5,847
Lamb Weston Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(69,333)	(6,196,564)	(5,829,519)	288,566
National Beverage Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(93)	(4,780)	(4,765)	(107)
Pilgrim's Pride Corp. .	USFF -0.250%	Weekly	MS	07/11/28	(5,814)	(149,925)	(223,781)	(80,072)
Post Holdings, Inc. . .	USFF -0.250%	Weekly	MS	01/12/29	(2,641)	(279,061)	(275,087)	1,675
TreeHouse Foods, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(48,725)	(1,776,417)	(1,785,284)	(24,601)
Universal Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,869)	(182,289)	(186,447)	(5,844)
Westrock Coffee Co. .	USFF -4.930%	Weekly	MS	01/12/29	(34)	(348)	(348)	(83)
					<u>(327,087)</u>	<u>(18,301,823)</u>	<u>(17,566,439)</u>	<u>501,566</u>
<b>Health Care Equipment &amp; Services</b>								
Abbott Laboratories. .	USFF +0.250%	Weekly	MS	01/12/29	(9,207)	(984,288)	(956,699)	21,756
Acadia Healthcare Co., Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(37,938)	(2,705,719)	(2,562,333)	119,465
AdaptHealth Corp. . .	USFF -0.250%	Weekly	MS	01/05/26	(29,856)	(382,260)	(298,560)	80,252
agilon health, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(84,534)	(713,586)	(552,852)	152,592
Alphatec Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(112,067)	(1,319,886)	(1,171,100)	137,076
Amedisys, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,789)	(444,214)	(439,630)	582
Bausch + Lomb Corp. (Canada) . . . . .	USFF -3.780%	Weekly	MS	01/12/29	(1,017)	(15,092)	(14,767)	113
Cardinal Health, Inc. .	USFF +0.250%	Weekly	MS	01/12/29	(1,585)	(164,655)	(155,837)	10,071
Cooper Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(24,249)	(2,281,441)	(2,116,938)	144,868
CorVel Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(86)	(21,737)	(21,867)	(402)
DENTSPLY SIRONA, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,594)	(188,491)	(114,437)	69,649
Dexcom, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,040)	(284,373)	(231,295)	60,320
Doximity, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,340)	(194,304)	(149,360)	43,152
Edwards Lifesciences Corp. .	USFF -0.250%	Weekly	MS	01/12/29	(29,843)	(2,693,852)	(2,756,598)	(86,563)
Encompass Health Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(10,596)	(889,005)	(909,031)	(28,749)
Enovis Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(14,216)	(698,678)	(642,563)	49,879
Globus Medical, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,075)	(338,494)	(347,587)	(18,744)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Health Care Equipment &amp; Services</b>								
<b>— (continued)</b>								
GoodRx Holdings, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(52,336)	\$ (396,376)	\$ (408,221)	\$ (15,418)
Haemonetics Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(9,225)	(824,341)	(763,184)	54,472
Henry Schein, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,484)	(423,500)	(351,524)	77,652
ICU Medical, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(322)	(37,922)	(38,238)	(730)
Inspire Medical Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(12,775)	(1,966,095)	(1,709,678)	239,012
Insulet Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,058)	(427,926)	(415,304)	8,770
Integer Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(19,555)	(2,224,171)	(2,264,273)	(62,534)
Integra LifeSciences Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(25,442)	(845,791)	(741,380)	96,873
Intuitive Surgical, Inc..	USFF -0.250%	Weekly	MS	01/12/29	(8,085)	(3,112,216)	(3,596,612)	(511,901)
iRhythm Technologies, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(20,843)	(2,127,195)	(2,243,541)	(135,170)
LifeSpan Health Group, Inc. . . . .	USFF -0.645%	Weekly	MS	01/12/29	(8,391)	(43,248)	(41,200)	1,587
Masimo Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,850)	(469,012)	(358,929)	107,154
MEDNAX, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,416)	(55,889)	(55,991)	(674)
Neogen Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(78,883)	(1,250,081)	(1,232,941)	6,044
Novocure Ltd. (Jersey) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(64,762)	(1,895,058)	(1,109,373)	767,953
Option Care Health, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(55,350)	(1,686,756)	(1,533,195)	138,618
Paragon 28, Inc. . . . .	USFF -0.580%	Weekly	MS	01/12/29	(234)	(1,555)	(1,601)	(140)
Patterson Cos., Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(17,201)	(505,665)	(414,888)	80,462
Pennant Group, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(232)	(5,248)	(5,380)	(258)
PetIQ, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,090)	(87,198)	(90,225)	(3,876)
QuidelOrtho Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(51,929)	(2,775,884)	(1,725,081)	1,026,262
RadNet, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,706)	(214,813)	(218,358)	(5,518)
Schrodinger, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(47,304)	(1,457,574)	(914,859)	529,791
STAAR Surgical Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,985)	(368,521)	(284,946)	80,248
Stryker Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,550)	(883,203)	(867,637)	6,585
Teladoc Health, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(49,795)	(741,712)	(486,995)	248,101
US Physical Therapy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,731)	(195,123)	(159,979)	30,104
					(935,566)	(39,342,148)	(35,474,987)	3,518,786
<b>Household &amp; Personal Products</b>								
Church & Dwight Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(17,431)	(1,835,688)	(1,807,246)	7,164
elf Beauty, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(21,214)	(3,954,700)	(4,470,214)	(574,902)
Inter Parfums, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(12,632)	(1,660,368)	(1,465,691)	168,314
					(51,277)	(7,450,756)	(7,743,151)	(399,424)
<b>Materials</b>								
AdvanSix, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,610)	(61,713)	(59,821)	1,207

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials — (continued)</b>								
Air Products and								
Chemicals, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,629)	\$ (1,610,994)	\$ (1,452,563)	\$ 118,470
Albemarle Corp. . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,552)	(1,481,355)	(912,407)	544,752
Algoma Steel Group, Inc. (Canada) . . . .	USFF -1.180%	Weekly	MS	01/10/28	(40,637)	(326,777)	(282,834)	32,272
Arcadium Lithium								
PLC (Jersey) . . . .	USFF -0.275%	Weekly	MS	01/12/29	(582,660)	(2,468,690)	(1,957,738)	489,119
Barrick Gold Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(153,991)	(2,651,966)	(2,568,570)	48,789
Berry Global Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,770)	(286,805)	(280,715)	3,484
Century Aluminum								
Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(81,825)	(1,341,154)	(1,370,569)	(41,313)
CF Industries								
Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	(41,844)	(3,164,680)	(3,101,477)	35,236
Coeur Mining, Inc. . . .	USFF -0.250%	Weekly	MS	07/06/26	(196,827)	(1,249,091)	(1,106,168)	129,189
Commercial Metals								
Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,761)	(94,846)	(96,837)	(2,907)
Compass Minerals								
International, Inc. . .	USFF -0.250%	Weekly	MS	01/12/29	(9,144)	(159,807)	(94,458)	63,977
Element Solutions, Inc. . . . .								
USFF -0.250%	Weekly	MS	01/12/29	(27,532)	(740,951)	(746,668)	(12,326)	
Equinox Gold Corp. (Canada) . . . . .								
USFF -0.980%	Weekly	MS	07/23/25	(297,287)	(2,134,907)	(1,554,811)	561,204	
FMC Corp. . . . .								
USFF -0.250%	Weekly	MS	07/11/28	(9,826)	(952,026)	(565,486)	355,274	
Franco-Nevada Corp. (Canada) . . . . .								
USFF -0.250%	Weekly	MS	01/12/29	(3,090)	(390,790)	(366,227)	19,927	
Ginkgo Bioworks								
Holdings, Inc. . . . .	USFF -27.853%	Weekly	MS	07/11/28	(568,485)	(677,080)	(190,045)	480,989
Graphic Packaging								
Holding Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(69,858)	(1,908,322)	(1,830,978)	52,966
Greif, Inc., Class A . .								
USFF -0.250%	Weekly	MS	07/11/28	(2,598)	(158,721)	(149,307)	7,194	
Hecla Mining Co. . . .								
USFF -0.250%	Weekly	MS	07/08/27	(190,746)	(989,337)	(925,118)	52,789	
Huntsman Corp. . . .								
USFF -0.250%	Weekly	MS	01/12/29	(22,528)	(552,799)	(512,963)	29,987	
IAMGOLD Corp. (Canada) . . . . .								
USFF -0.250%	Weekly	MS	07/11/28	(70,349)	(182,434)	(263,809)	(84,152)	
Ingevity Corp. . . . .								
USFF -0.250%	Weekly	MS	01/10/28	(8,513)	(615,347)	(372,103)	241,973	
MAG Silver Corp. (Canada) . . . . .								
USFF -0.580%	Weekly	MS	07/11/28	(34,144)	(370,634)	(398,460)	(31,173)	
Materion Corp. . . . .								
USFF -0.250%	Weekly	MS	01/12/29	(3,622)	(401,483)	(391,647)	6,077	
Methanex Corp. (Canada) . . . . .								
USFF -0.250%	Weekly	MS	07/08/27	(25,022)	(1,126,395)	(1,207,562)	(111,665)	
Mosaic Co. (The) . . .								
USFF -0.250%	Weekly	MS	01/12/29	(111,004)	(3,368,595)	(3,208,016)	109,842	
MP Materials Corp. . .								
USFF -0.580%	Weekly	MS	01/10/28	(53,632)	(1,038,049)	(682,735)	346,087	
Nutrien Ltd. (Canada) . . . . .								
USFF -0.250%	Weekly	MS	07/11/28	(8,814)	(590,511)	(448,721)	117,645	
O-I Glass, Inc. . . . .								
USFF -0.250%	Weekly	MS	07/11/28	(103,060)	(1,417,905)	(1,147,058)	258,273	
Pactiv Evergreen, Inc. . . . .								
USFF -0.250%	Weekly	MS	01/12/29	(171)	(1,930)	(1,936)	(103)	

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials — (continued)</b>								
Reliance Steel & Aluminum Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,873)	\$ (849,600)	\$ (820,529)	\$ 19,120
Ryerson Holding Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,456)	(164,626)	(145,392)	16,943
Sandstorm Gold Ltd. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(24,940)	(149,142)	(135,674)	10,605
Schnitzer Steel Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(10,586)	(484,358)	(161,648)	304,412
Seabridge Gold, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(354)	(4,834)	(4,846)	(135)
Sensient Technologies Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,345)	(252,396)	(248,166)	(5,749)
Silgan Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,644)	(209,836)	(196,581)	8,619
SSR Mining, Inc. (Canada) . . . . .	USFF -0.262%	Weekly	MS	07/08/27	(75,782)	(1,141,609)	(341,777)	782,492
Stepan Co. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(3,520)	(434,499)	(295,539)	121,389
Summit Materials, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(36,288)	(1,421,553)	(1,328,504)	80,443
Taseko Mines Ltd. (Canada) . . . . .	USFF -1.980%	Weekly	MS	01/12/29	(67,459)	(171,942)	(165,275)	5,072
Teck Resources Ltd., Class B (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(12,263)	(559,232)	(587,398)	(36,619)
TriMas Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,376)	(188,718)	(188,531)	(1,812)
Tronox Holdings PLC (United Kingdom) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(81,034)	(1,109,819)	(1,271,423)	(208,017)
United States Steel Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(36,748)	(1,706,740)	(1,389,074)	449,934
Warrior Met Coal, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(14,800)	(980,257)	(928,996)	42,625
Wheaton Precious Metals Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(14,771)	(758,288)	(774,296)	(29,410)
					(3,145,770)	(43,103,543)	(37,231,456)	5,382,995
<b>Media &amp; Entertainment</b>								
Cargurus, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(29,134)	(714,988)	(763,311)	(54,703)
Cars.com, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,458)	(145,238)	(146,923)	(3,107)
EchoStar Corp., Class A . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(129,003)	(3,404,332)	(2,297,543)	1,076,317
Endeavor Group Holdings, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(91,536)	(2,290,846)	(2,474,218)	(217,095)
Grindr, Inc. . . . .	USFF -0.830%	Weekly	MS	01/12/29	(412)	(4,987)	(5,043)	(180)
Integral Ad Science Holding Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(79,031)	(827,735)	(768,181)	52,179
Lions Gate Entertainment Corp., Class B (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(34,422)	(411,913)	(294,997)	113,243

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Media &amp; Entertainment — (continued)</b>								
Madison Square Garden Sports Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,946)	\$ (549,702)	\$ (554,231)	\$ (9,470)
Magnite, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(18,139)	(196,495)	(241,067)	(47,909)
Nexstar Media Group, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,290)	(395,021)	(380,163)	4,697
Paramount Global, Class B. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,100)	(33,468)	(21,819)	10,854
ROBLOX Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(18,510)	(603,335)	(688,757)	(97,090)
Scholastic Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(822)	(35,117)	(29,156)	5,458
Take-Two Interactive Software, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	(8,485)	(1,260,805)	(1,319,333)	(72,539)
Trade Desk, Inc. (The), Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,624)	(742,441)	(744,636)	(9,202)
Vivid Seats, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,733)	(9,495)	(9,965)	(634)
Warner Bros Discovery, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(238,199)	(1,965,746)	(1,772,201)	182,010
Ziff Davis, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,870)	(138,913)	(102,944)	34,665
ZoomInfo Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(587)	(7,424)	(7,496)	(217)
					<u>(674,301)</u>	<u>(13,738,001)</u>	<u>(12,621,984)</u>	<u>967,277</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
AbCellera Biologics, Inc. (Canada) . . . . .	USFF -9.209%	Weekly	MS	07/11/28	(78,918)	(389,827)	(233,597)	152,715
Amgen, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(867)	(279,362)	(270,894)	8,077
Amicus Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(44,116)	(430,834)	(437,631)	(10,673)
Apellis Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(8,153)	(409,850)	(312,749)	94,363
Arrowhead Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(58,888)	(1,599,298)	(1,530,499)	54,626
ARS Pharmaceuticals, Inc. . . . .	USFF -0.630%	Weekly	MS	01/12/29	(83)	(683)	(706)	(109)
Avadel Pharmaceuticals PLC (Ireland). . . . .	USFF -0.250%	Weekly	MS	01/12/29	(15,063)	(231,887)	(211,786)	17,978
Avantor, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(15,267)	(372,840)	(323,660)	55,812
Axsome Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(9,490)	(674,442)	(763,945)	(95,624)
Bausch Health Cos., Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(161,263)	(1,392,510)	(1,124,003)	256,157
Bio-Techne Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,274)	(517,260)	(449,532)	65,704

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (continued)</b>								
Catalent, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(4,328)	\$ (561,415)	\$ (243,363)	\$ 338,053
Crinetics Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,809)	(212,701)	(215,395)	(4,648)
Cytek Biosciences, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(47,786)	(535,904)	(266,646)	265,085
Exact Sciences Corp. . . .	USFF -0.250%	Weekly	MS	01/12/29	(43,081)	(2,098,684)	(1,820,172)	259,939
Immunome, Inc. . . . .	USFF -1.730%	Weekly	MS	01/12/29	(43)	(516)	(520)	(89)
Immunovant, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(14,020)	(362,791)	(370,128)	(10,614)
Intellia Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,614)	(90,644)	(58,501)	31,264
Iovance Biotherapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,220)	(59,241)	(57,904)	735
Janux Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,605)	(187,181)	(192,903)	(7,452)
Jazz Pharmaceuticals PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,078)	(266,809)	(221,785)	47,527
Liquidia Corp. . . . .	USFF -0.580%	Weekly	MS	01/12/29	(5,162)	(65,679)	(61,944)	3,076
Madrigal Pharmaceuticals, Inc. . . . .	USFF -0.680%	Weekly	MS	01/12/29	(559)	(122,682)	(156,609)	(40,672)
Maravai LifeSciences Holdings, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(141,137)	(1,144,142)	(1,010,541)	123,439
Medpace Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(86)	(36,879)	(35,419)	1,055
Mesa Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	07/23/25	(1,230)	(317,848)	(106,727)	207,035
Ocular Therapeutix, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(66,755)	(395,860)	(456,604)	(64,313)
Pfizer, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,062)	(206,058)	(197,595)	5,461
Phathom Pharmaceuticals, Inc. . . . .	USFF -7.180%	Weekly	MS	01/12/29	(863)	(8,797)	(8,889)	(249)
Pliant Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(31,296)	(611,669)	(336,432)	269,767
Prestige Consumer Healthcare, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,011)	(138,978)	(138,457)	(784)
Prothena Corp. PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,919)	(382,073)	(184,088)	194,539
Recursion Pharmaceuticals Inc, Class A . . . . .	USFF -0.830%	Weekly	MS	01/12/29	(69)	(497)	(518)	(105)
REGENXBIO, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(242)	(2,930)	(2,831)	(7)
Revvity, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(17,260)	(1,869,531)	(1,809,884)	41,518
Sana Biotechnology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,975)	(28,122)	(21,704)	6,091



# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (continued)</b>								
Soleno Therapeutics, Inc. . . . .	USFF -4.130%	Weekly	MS	01/12/29	(1,112)	\$ (46,239)	\$ (45,370)	\$ 382
Sotera Health Co. . . .	USFF -0.250%	Weekly	MS	07/06/26	(50,348)	(860,814)	(597,631)	255,379
Standard BioTools, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(39,190)	(87,750)	(69,366)	17,530
Tarsus Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,195)	(156,858)	(141,200)	14,195
Tilray Brands, Inc. . . .	USFF -3.458%	Weekly	MS	07/11/28	(418,633)	(756,468)	(694,931)	54,791
Traverse Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(870)	(12,218)	(7,151)	4,879
Viridian Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,716)	(246,464)	(139,415)	104,797
WaVe Life Sciences Ltd. (Singapore) . . . . .	USFF -0.780%	Weekly	MS	01/12/29	(161)	(780)	(803)	(110)
West Pharmaceutical Services, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,063)	(2,300,020)	(1,997,092)	281,726
Xenon Pharmaceuticals, Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,089)	(196,426)	(198,420)	(3,805)
Y-mAbs Therapeutics, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(22)	(273)	(266)	(75)
					<u>(1,352,991)</u>	<u>(20,670,734)</u>	<u>(17,526,206)</u>	<u>2,994,366</u>
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Allegro MicroSystems, Inc..	USFF -0.250%	Weekly	MS	01/12/29	(49,236)	(1,457,509)	(1,390,425)	54,161
Alpha & Omega Semiconductor Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,509)	(195,957)	(280,611)	(87,978)
Axcelis Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,625)	(768,272)	(799,819)	(38,397)
Cohu, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(8,483)	(263,302)	(280,787)	(19,886)
Diodes, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(24,022)	(1,713,734)	(1,727,902)	(29,349)
Enphase Energy, Inc..	USFF -0.250%	Weekly	MS	07/11/28	(9,427)	(1,237,471)	(939,966)	286,521
First Solar, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,172)	(471,643)	(715,159)	(247,752)
indie Semiconductor, Inc., Class A . . . . .	USFF -0.580%	Weekly	MS	01/12/29	(44,063)	(272,508)	(271,869)	(1,842)
Intel Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(27,869)	(962,157)	(863,103)	87,012
Kulicke & Soffa Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(16,449)	(791,248)	(809,126)	(28,371)
Lattice Semiconductor Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,324)	(340,119)	(250,749)	86,312
MACOM Technology Solutions Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(33,369)	(3,034,019)	(3,719,642)	(713,740)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Semiconductors &amp; Semiconductor Equipment — (continued)</b>								
Marvell Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,135)	\$ (340,553)	\$ (358,937)	\$ (21,634)
MaxLinear, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(75,819)	(1,652,277)	(1,526,995)	110,178
Power Integrations, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(17,496)	(1,448,290)	(1,228,044)	194,814
Silicon Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,030)	(1,253,914)	(998,989)	243,796
SiTime Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,180)	(420,759)	(519,908)	(106,957)
Synaptics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,124)	(561,134)	(540,137)	15,972
Universal Display Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,344)	(420,253)	(492,826)	(78,453)
Veeco Instruments, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,913)	(179,131)	(229,486)	(52,606)
Wolfspeed, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(30,054)	(980,193)	(684,029)	287,446
					<u>(388,643)</u>	<u>(18,764,443)</u>	<u>(18,628,509)</u>	<u>(60,753)</u>
<b>Software &amp; Services</b>								
Amplitude, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,724)	(40,578)	(42,044)	(1,903)
Asana, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(49,798)	(825,482)	(696,674)	121,358
Aspen Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,602)	(988,687)	(914,095)	66,562
Atlassian Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(9,237)	(1,615,398)	(1,633,841)	(44,149)
Autodesk, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(228)	(56,182)	(56,419)	(811)
Bentley Systems, Inc., Class B . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(8,458)	(458,603)	(417,487)	39,784
BILL Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(48,609)	(3,052,578)	(2,557,806)	465,762
Braze, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(16,987)	(699,084)	(659,775)	32,744
CCC Intelligent Solutions Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(108,908)	(1,254,718)	(1,209,968)	33,335
Cleanspark, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(42,176)	(691,082)	(672,707)	12,205
Clearwater Analytics Holdings, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(52,940)	(898,135)	(980,449)	(91,211)
Couchbase, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,654)	(64,294)	(66,722)	(3,075)
Datadog, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,708)	(549,423)	(610,581)	(66,886)
Descartes Systems Group, Inc. (The) (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(48)	(4,687)	(4,648)	(83)
DoubleVerify Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(9,204)	(381,823)	(179,202)	199,176
Elastic NV (Netherlands) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,534)	(661,659)	(744,288)	(96,014)
Enfusion, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,427)	(57,499)	(54,758)	2,155
Fair Isaac Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	(2,637)	(3,599,647)	(3,925,596)	(357,749)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Software &amp; Services — (continued)</b>								
Fastly, Inc., Class A . . .	USFF -0.250%	Weekly	MS	01/12/29	(95,222)	\$ (1,054,902)	\$ (701,786)	\$ 343,740
Five9, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(40,344)	(2,433,213)	(1,779,170)	632,522
Freshworks, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(15,888)	(220,012)	(201,619)	16,375
Gartner, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,216)	(545,849)	(546,057)	(5,336)
Intapp, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(14,878)	(505,753)	(545,576)	(46,065)
Lightspeed Commerce, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(64,052)	(1,577,001)	(876,872)	685,899
Manhattan Associates, Inc. . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,403)	(1,516,659)	(1,579,492)	(76,277)
MeridianLink, Inc. . . .	USFF -0.250%	Weekly	MS	01/12/29	(711)	(15,281)	(15,187)	(120)
MongoDB, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,290)	(306,041)	(322,448)	(19,184)
N-able, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(10,202)	(144,985)	(155,376)	(11,749)
Olo, Inc., Class A . . .	USFF -0.250%	Weekly	MS	01/07/27	(78,510)	(521,090)	(347,014)	169,404
Open Text Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,175)	(95,323)	(65,337)	27,978
PagerDuty, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(22,378)	(464,851)	(513,128)	(52,762)
Palantir Technologies, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(122,515)	(2,907,095)	(3,103,305)	(221,907)
PowerSchool Holdings, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(36,970)	(838,645)	(827,758)	3,384
Roper Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	(2,524)	(1,402,637)	(1,422,678)	(32,481)
SentinelOne, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(101,454)	(2,231,486)	(2,135,607)	70,242
Snowflake, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,122)	(911,750)	(691,931)	211,705
Sprinklr, Inc., Class A.	USFF -0.250%	Weekly	MS	01/12/29	(23,537)	(319,625)	(226,426)	90,303
Sprout Social, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(13,401)	(594,083)	(478,148)	110,620
Squarespace, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(9,661)	(417,786)	(421,509)	(7,531)
Terawulf, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(287,659)	(828,229)	(1,280,083)	(460,341)
UiPath, Inc., Class A .	USFF -0.250%	Weekly	MS	01/12/29	(17,329)	(206,566)	(219,732)	(15,065)
Unity Software, Inc. . .	USFF -0.250%	Weekly	MS	01/12/29	(131,167)	(2,382,025)	(2,132,775)	228,180
Workiva, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(6,508)	(580,014)	(475,019)	101,322
					<u>(1,490,995)</u>	<u>(38,920,460)</u>	<u>(36,491,093)</u>	<u>2,054,056</u>
<b>Technology Hardware &amp; Equipment</b>								
Advanced Energy Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(12,114)	(1,340,927)	(1,317,519)	8,374
Arista Networks, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(4,895)	(1,633,681)	(1,715,600)	(96,394)
Avnet, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(9,598)	(468,678)	(494,201)	(42,340)
Belden, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,909)	(466,401)	(460,464)	(414)
Calix, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(15,792)	(626,470)	(559,511)	61,359
Cognex Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(36,735)	(1,539,867)	(1,717,729)	(194,513)
Coherent Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(10,604)	(736,913)	(768,366)	(38,026)
Corsair Gaming, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(5,895)	(66,433)	(65,081)	687

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Technology Hardware &amp; Equipment — (continued)</b>								
Crane NXT Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(12,005)	\$ (738,399)	\$ (737,347)	\$ (6,873)
Dell Technologies, Inc., Class C . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,133)	(321,425)	(294,162)	35,751
Extreme Networks, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(9,407)	(118,363)	(126,524)	(9,284)
Harmonic, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(55,859)	(607,279)	(657,460)	(56,758)
IonQ, Inc. . . . .	USFF -2.830%	Weekly	MS	01/12/29	(66,377)	(537,746)	(466,630)	66,297
Lumentum Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(19,221)	(1,131,117)	(978,733)	142,337
OSI Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,234)	(581,505)	(582,260)	(5,958)
Sanmina Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,130)	(229,564)	(273,613)	(47,428)
Trimble, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(10,446)	(594,219)	(584,140)	4,759
TTM Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(9,719)	(175,116)	(188,840)	(15,348)
Ubiquiti, Inc. . . . .	USFF -0.630%	Weekly	MS	01/07/27	(2,938)	(848,925)	(427,949)	406,744
Viasat, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(55,939)	(1,346,142)	(710,425)	623,775
Viavi Solutions, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(21,968)	(228,875)	(150,920)	75,858
Vishay Intertechnology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(81,523)	(1,856,467)	(1,817,963)	10,745
					<u>(456,441)</u>	<u>(16,194,512)</u>	<u>(15,095,437)</u>	<u>923,350</u>
<b>Telecommunication Services</b>								
Cogent Communications Holdings, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(25,251)	(1,723,558)	(1,425,166)	224,069
Frontier Communications Parent, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/07/27	(14,030)	(404,460)	(367,305)	34,184
Globalstar, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(128,483)	(159,531)	(143,901)	14,144
Gogo, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,286)	(74,344)	(41,231)	35,973
Rogers Communications, Inc., Class B (Canada) . . . . .								
	USFF -0.250%	Weekly	MS	07/11/28	(11,548)	(492,395)	(427,045)	47,237
Shenandoah Telecommunications Co. . . . .								
	USFF -0.250%	Weekly	MS	07/23/25	(11,757)	(333,955)	(191,992)	77,584
United States Cellular Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,748)	(135,347)	(209,213)	(76,373)
					<u>(199,103)</u>	<u>(3,323,590)</u>	<u>(2,805,853)</u>	<u>356,818</u>
<b>Transportation</b>								
Air Transport Services Group, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/08/27	(59,108)	(1,168,770)	(819,828)	338,496
Allegiant Travel Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(14,606)	(949,809)	(733,659)	199,973
American Airlines Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	(92,925)	(1,306,473)	(1,052,840)	250,013

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Transportation — (continued)</b>								
ArcBest Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,041)	\$ (326,397)	\$ (325,630)	\$ (2,189)
Canadian National Railway Co. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,198)	(283,777)	(259,650)	20,647
Canadian Pacific Kansas City Ltd. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(17,957)	(1,421,230)	(1,413,755)	(10,972)
Expeditors International of Washington, Inc. . .	USFF -0.250%	Weekly	MS	01/12/29	(2,990)	(369,688)	(373,122)	(9,274)
Frontier Group Holdings, Inc. . . . .	USFF -0.261%	Weekly	MS	01/12/29	(17,695)	(90,555)	(87,236)	2,441
Hawaiian Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(22,283)	(308,565)	(276,978)	28,789
Heartland Express, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,537)	(108,172)	(80,601)	25,761
JetBlue Airways Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(131,833)	(688,926)	(802,863)	(120,088)
Joby Aviation, Inc. . . .	USFF -2.330%	Weekly	MS	01/12/29	(48,200)	(235,964)	(245,820)	(12,015)
Knight-Swift Transportation Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(25,355)	(1,212,156)	(1,265,722)	(69,679)
Matson, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(12,784)	(1,489,608)	(1,674,320)	(199,030)
Norfolk Southern Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(9,653)	(2,291,433)	(2,072,403)	197,338
RXO, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(19,732)	(419,884)	(515,992)	(99,888)
Saia, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,374)	(2,200,289)	(2,548,834)	(374,532)
Schneider National, Inc., Class B . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(40,424)	(979,607)	(976,644)	(14,749)
Southwest Airlines Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(20,475)	(755,695)	(585,790)	148,425
Sun Country Airlines Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(14,768)	(290,832)	(185,486)	102,703
					<u>(567,938)</u>	<u>(16,897,830)</u>	<u>(16,297,173)</u>	<u>402,170</u>
<b>Utilities</b>								
AES Corp. (The) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(73,781)	(1,311,504)	(1,296,332)	(18,277)
Algonquin Power & Utilities Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(300,126)	(1,982,632)	(1,758,738)	128,572
Alliant Energy Corp. . .	USFF -0.250%	Weekly	MS	01/07/27	(19,135)	(974,140)	(973,971)	(31,909)
Ameren Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(17,965)	(1,289,845)	(1,277,491)	(21,196)
American States Water Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,395)	(313,500)	(318,945)	(10,177)
California Water Service Group. . . .	USFF -0.250%	Weekly	MS	01/10/28	(12,545)	(671,781)	(608,307)	44,396
Chesapeake Utilities Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,281)	(649,142)	(667,042)	(29,481)
Clearway Energy, Inc., Class C . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(31,205)	(747,082)	(770,451)	(41,174)

# GOTHAM ABSOLUTE RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (concluded)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Utilities — (continued)</b>								
Consolidated Edison, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(15,979)	\$ (1,553,807)	\$ (1,428,842)	\$ 109,734
Dominion Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,342)	(160,858)	(163,758)	(8,318)
Entergy Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(22,180)	(2,443,722)	(2,373,260)	45,300
Evergy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(27,643)	(1,574,545)	(1,464,250)	40,757
Exelon Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(13,118)	(500,716)	(454,014)	27,074
Fortis, Inc. (Canada) .	USFF -0.250%	Weekly	MS	01/12/29	(6,855)	(277,615)	(266,248)	7,651
IDACORP, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,519)	(1,042,550)	(979,845)	27,460
MGE Energy, Inc. . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,798)	(609,743)	(582,667)	18,241
Middlesex Water Co. .	USFF -0.250%	Weekly	MS	01/10/28	(4,873)	(348,401)	(254,663)	85,660
National Fuel Gas Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,065)	(218,023)	(220,282)	(13,336)
New Jersey Resources Corp. .	USFF -0.250%	Weekly	MS	01/12/29	(3,794)	(165,415)	(162,156)	128
NextEra Energy, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(11,768)	(754,771)	(833,292)	(93,677)
NiSource, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(36,466)	(985,592)	(1,050,585)	(120,873)
Northwest Natural Holding Co. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(16,034)	(737,223)	(578,988)	115,159
Northwestern Energy Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(7,062)	(436,679)	(353,665)	32,921
ONE Gas, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(10,218)	(636,619)	(652,419)	(23,692)
Ormat Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(15,873)	(1,275,919)	(1,138,094)	118,146
Pinnacle West Capital Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(6,440)	(478,490)	(491,887)	(34,154)
PNM Resources, Inc..	USFF -0.250%	Weekly	MS	07/11/28	(28,165)	(1,144,193)	(1,040,978)	73,049
Portland General Electric Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(22,015)	(978,046)	(951,929)	(18,975)
PPL Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(10,310)	(305,822)	(285,072)	20,861
Sempra . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(16,800)	(1,255,194)	(1,277,808)	(82,600)
SJW Group . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,903)	(322,752)	(320,061)	(1,416)
Sunnova Energy International, Inc. . .	USFF -1.130%	Weekly	MS	07/11/28	(36,551)	(496,481)	(203,955)	288,038
Xcel Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(30,692)	(1,681,256)	(1,639,260)	10,209
					(839,896)	(28,324,058)	(26,839,255)	644,101
<b>Total Reference Entity — Short</b>						(441,199,989)	(407,139,448)	28,235,529
<b>Net Value of Reference Entity</b>						<u>\$(292,574,046)</u>	<u>\$(237,802,634)</u>	<u>\$58,749,825</u>

\* Includes \$3,978,413 related to open trades, dividends receivables/payables and swap receivables/payables activities.

MS Morgan Stanley  
USFF U.S. Fed Funds



# GOTHAM ABSOLUTE RETURN FUND

## **Portfolio of Investments (Concluded)** **June 30, 2024** **(Unaudited)**

All financial instruments listed in the Portfolio of Investments are considered Level 1, measured at fair value on a recurring basis based on quoted prices for identical assets in active markets, except for the following: one long security was fair valued with an end of period value of \$0 and total return swaps with end of period unrealized appreciation of \$58,749,825, which are considered Level 2 as of and for the period ended June 30, 2024.

For additional information about significant accounting policies, including valuation of investments, refer to the Fund's most recent annual or semi-annual report.

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments

June 30, 2024

(Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — 50.9%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Automobiles &amp; Components — 0.6%</b>			<b>Capital Goods — (Continued)</b>		
Adient PLC (Ireland)*	294	\$ 7,265	Eaton Corp. PLC (Ireland)	740	\$ 232,027
American Axle & Manufacturing Holdings, Inc.*	159	1,111	EMCOR Group, Inc. <sup>(a)</sup>	904	330,032
Aptiv PLC (Jersey)*	485	34,154	Emerson Electric Co. <sup>(a)</sup>	1,148	126,464
BorgWarner, Inc. <sup>(a)</sup>	3,490	112,518	Energac Tool Group Corp.	865	33,026
Dana, Inc.	5,376	65,157	EnerSys <sup>(a)</sup>	536	55,487
Dorman Products, Inc.*	224	20,491	Esab Corp.	647	61,096
Ford Motor Co. <sup>(a)</sup>	14,799	185,579	Fastenal Co. <sup>(a)</sup>	1,989	124,989
Garrett Motion, Inc.*	28	240	Federal Signal Corp.	523	43,759
General Motors Co. <sup>(a)</sup>	11,485	533,593	Flowserve Corp.	4,367	210,053
Goodyear Tire & Rubber Co. (The)*	4,887	55,467	Fluence Energy, Inc.*	5,828	101,058
LCI Industries	1,712	176,987	Gates Industrial Corp. PLC (United Kingdom)*	2,414	38,165
Lear Corp.	408	46,598	GE Vernova, Inc. <sup>(a)*</sup>	826	141,667
Visteon Corp. <sup>(a)*</sup>	2,098	223,857	Generac Holdings, Inc. <sup>(a)*</sup>	1,804	238,525
Winnebago Industries, Inc.	1,683	91,219	General Dynamics Corp. <sup>(a)</sup>	64	18,569
		<u>1,554,236</u>	General Electric Co. <sup>(a)</sup>	988	157,062
<b>Capital Goods — 6.5%</b>			Gibraltar Industries, Inc.*	1,419	97,272
3M Co. <sup>(a)</sup>	3,938	402,424	Global Industrial Co.	22	690
A. O. Smith Corp.	76	6,215	Griffon Corp. <sup>(a)</sup>	4,051	258,697
Acuity Brands, Inc.	229	55,290	Hayward Holdings, Inc.*	82	1,009
Alamo Group, Inc.	2	346	Hexcel Corp.	2,115	132,082
American Superconductor Corp.*	31	725	Hillman Solutions Corp.*	7,384	65,348
AMETEK, Inc.	129	21,506	Howmet Aerospace, Inc. <sup>(a)</sup>	5,885	456,853
Apogee Enterprises, Inc.	54	3,393	Hyster-Yale, Inc.	61	4,254
Armstrong World Industries, Inc.	180	20,383	IES Holdings, Inc.*	228	31,767
Array Technologies, Inc.*	4,426	45,411	Illinois Tool Works, Inc. <sup>(a)</sup>	952	225,586
AZEK Co., Inc. (The)*	2,131	89,779	Ingersoll Rand, Inc. <sup>(a)</sup>	879	79,848
AZZ, Inc.	168	12,978	ITT, Inc.	460	59,423
Blue Bird Corp.*	290	15,616	Kennametal, Inc.	4,225	99,456
Boise Cascade Co.	134	15,975	Kratos Defense & Security Solutions, Inc.*	8,339	166,863
Builders FirstSource, Inc.*	108	14,948	Leonardo DRS, Inc.*	865	22,066
BWX Technologies, Inc.	791	75,145	Lincoln Electric Holdings, Inc. <sup>(a)</sup>	1,719	324,272
Carlisle Cos., Inc.	119	48,220	Lindsay Corp.	248	30,474
Caterpillar, Inc. <sup>(a)</sup>	140	46,634	Lockheed Martin Corp. <sup>(a)</sup>	2,228	1,040,699
Chart Industries, Inc.*	832	120,091	Masco Corp. <sup>(a)</sup>	4,947	329,816
Comfort Systems USA, Inc. <sup>(a)</sup>	55	16,727	MasTec, Inc. <sup>(a)*</sup>	4,168	445,934
Core & Main, Inc., Class A*	1,002	49,038	MDU Resources Group, Inc. <sup>(a)</sup>	11,527	289,328
Crane Co.	1,119	162,233	Middleby Corp. (The) <sup>(a)*</sup>	2,273	278,693
CSW Industrials, Inc.	9	2,388	Miller Industries, Inc.	53	2,916
Cummins, Inc. <sup>(a)</sup>	286	79,202	MRC Global, Inc.*	1,118	14,433
Curtiss-Wright Corp.	150	40,647	MSC Industrial Direct Co., Inc., Class A <sup>(a)</sup>	1,217	96,520
Deere & Co.	488	182,331	Mueller Industries, Inc. <sup>(a)</sup>	2,074	118,094
DNOW, Inc.*	3,354	46,050	Mueller Water Products, Inc., Class A	2,754	49,352
Donaldson Co., Inc.	1,691	121,008			
Dover Corp.	727	131,187			
Dycom Industries, Inc.*	277	46,747			

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Capital Goods — (Continued)</b>			<b>Commercial &amp; Professional Services — (Continued)</b>		
NEXTracker, Inc., Class A*	683	\$ 32,019	CoreCivic, Inc.*	541	\$ 7,022
Nordson Corp.	121	28,065	Deluxe Corp.	399	8,962
Northrop Grumman Corp. <sup>(a)</sup>	726	316,500	Dun & Bradstreet Holdings, Inc.	11,691	108,259
Otis Worldwide Corp. <sup>(a)</sup>	2,462	236,992	ICF International, Inc.	236	35,037
Owens Corning	19	3,301	Interface, Inc.	265	3,890
PACCAR, Inc.	257	26,456	Jacobs Solutions, Inc. <sup>(a)</sup>	902	126,018
Parker-Hannifin Corp. <sup>(a)</sup>	764	386,439	Kelly Services, Inc., Class A	542	11,604
Powell Industries, Inc. <sup>(a)</sup>	2,550	365,670	Korn Ferry	245	16,449
Proto Labs, Inc.*	99	3,058	Leidos Holdings, Inc. <sup>(a)</sup>	3,847	561,200
Quanex Building Products Corp.	267	7,383	ManpowerGroup, Inc.	2,434	169,893
Quanta Services, Inc. <sup>(a)</sup>	927	235,541	MSA Safety, Inc.	358	67,193
Regal Rexnord Corp. <sup>(a)</sup>	2,041	275,984	RB Global, Inc. (Canada)	43	3,283
Resideo Technologies, Inc.*	7,102	138,915	Republic Services, Inc. <sup>(a)</sup>	1,224	237,872
RTX Corp.	3,439	345,241	Robert Half, Inc. <sup>(a)</sup>	846	54,127
Snap-on, Inc. <sup>(a)</sup>	1,192	311,577	Steelcase, Inc., Class A	6,551	84,901
SPX Technologies, Inc.*	132	18,762	TaskUS, Inc., Class A*	145	1,930
Stanley Black & Decker, Inc. <sup>(a)</sup>	2,051	163,854	Tetra Tech, Inc. <sup>(a)</sup>	125	25,560
Sterling Infrastructure, Inc. <sup>(a)*</sup>	828	97,986	TransUnion	1,330	98,633
Symbotic, Inc.*	1,204	42,333	UniFirst Corp.	59	10,120
Tennant Co.	1,000	98,440	Veralto Corp. <sup>(a)</sup>	4,183	399,351
Textron, Inc. <sup>(a)</sup>	3,859	331,334			<u>2,357,718</u>
Trane Technologies PLC (Ireland)	626	205,910			
Transcat, Inc.*	77	9,215	<b>Consumer Discretionary Distribution &amp; Retail — 1.8%</b>		
TransDigm Group, Inc.	120	153,313	1-800-Flowers.com, Inc., Class A* . .	125	1,190
Tutor Perini Corp.*	2,726	59,372	Abercrombie & Fitch Co., Class A* . .	129	22,941
UFP Industries, Inc. <sup>(a)</sup>	697	78,064	Academy Sports & Outdoors, Inc. . .	289	15,389
United Rentals, Inc. <sup>(a)</sup>	1,042	673,893	Amazon.com, Inc. <sup>(a)*</sup>	2,061	398,288
Vertiv Holdings Co., Class A <sup>(a)</sup>	3,810	329,832	Arko Corp.	63	395
Wabash National Corp.	3,000	65,520	Best Buy Co., Inc.	10	843
Watsco, Inc.	252	116,736	Carvana Co. <sup>(a)*</sup>	3,509	451,679
WESCO International, Inc. <sup>(a)</sup>	3,460	548,479	Dick's Sporting Goods, Inc.	126	27,071
Westinghouse Air Brake Technologies Corp. <sup>(a)</sup>	4,365	689,888	eBay, Inc. <sup>(a)</sup>	7,229	388,342
Woodward, Inc. <sup>(a)</sup>	1,023	178,391	Etsy, Inc. <sup>(a)*</sup>	2,429	143,262
WW Grainger, Inc. <sup>(a)</sup>	474	427,662	Gap, Inc. (The) <sup>(a)</sup>	7,405	176,905
Zurn Elkay Water Solutions Corp. <sup>(a)</sup>	8,742	257,015	Genuine Parts Co.	1,324	183,136
		<u>15,765,501</u>	Hibbett, Inc.	2,120	184,885
			Home Depot, Inc. (The) <sup>(a)</sup>	848	291,916
<b>Commercial &amp; Professional Services — 1.0%</b>			Kohl's Corp.	5,775	132,767
ACV Auctions, Inc., Class A*	390	7,118	LKQ Corp.	3,222	134,003
Automatic Data Processing, Inc.	52	12,412	Lowe's Cos., Inc. <sup>(a)</sup>	1,775	391,317
Brady Corp., Class A	112	7,394	Monro, Inc.	3,949	94,223
BrightView Holdings, Inc.*	1,255	16,692	ODP Corp. (The) <sup>(a)*</sup>	2,349	92,245
Brink's Co. (The)	108	11,059	Pool Corp. <sup>(a)</sup>	659	202,531
Broadridge Financial Solutions, Inc.	73	14,381	Ross Stores, Inc.	954	138,635
Cimpress PLC (Ireland)*	156	13,667	Signet Jewelers Ltd. (Bermuda)	826	73,993
Cintas Corp. <sup>(a)</sup>	348	243,691	TJX Cos., Inc. (The) <sup>(a)</sup>	1,366	150,397
			Tractor Supply Co.	458	123,660

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Consumer Discretionary Distribution &amp; Retail — (Continued)</b>			<b>Consumer Services — (Continued)</b>		
Ulta Beauty, Inc. <sup>(a)*</sup> .....	891	\$ 343,810	Brinker International, Inc.* .....	1,376	\$ 99,609
Williams-Sonoma, Inc. ....	352	99,394	Caesars Entertainment, Inc. <sup>(a)*</sup> .....	1,120	44,509
Winmark Corp. ....	100	35,263	Cava Group, Inc.* .....	80	7,420
		<u>4,298,480</u>	Cracker Barrel Old Country Store, Inc. ....	1,842	77,659
<b>Consumer Durables &amp; Apparel — 1.6%</b>			Darden Restaurants, Inc. ....	964	145,872
BRP, Inc., sub-voting shares (Canada) .....	329	21,066	Domino's Pizza, Inc. ....	161	83,129
Canada Goose Holdings, Inc. (Canada)* .....	365	4,719	DraftKings, Inc., Class A* .....	1,204	45,957
Cavco Industries, Inc.* .....	93	32,194	Frontdoor, Inc. <sup>(a)*</sup> .....	4,060	137,187
Cricut, Inc., Class A* .....	200	1,198	Grand Canyon Education, Inc.* .....	938	131,236
Deckers Outdoor Corp. <sup>(a)*</sup> .....	271	262,314	Hilton Worldwide Holdings, Inc. ....	416	90,771
DR Horton, Inc. ....	336	47,353	Hyatt Hotels Corp., Class A .....	252	38,284
Figs, Inc., Class A* .....	21,043	112,159	International Game Technology PLC (United Kingdom) .....	1,049	21,463
Garmin Ltd. (Switzerland) .....	2,232	363,637	Las Vegas Sands Corp. <sup>(a)</sup> .....	5,342	236,383
G-III Apparel Group Ltd.* .....	1,601	43,339	Marriott International, Inc., Class A <sup>(a)</sup> .....	2,026	489,826
Hasbro, Inc. <sup>(a)</sup> .....	4,160	243,360	McDonald's Corp. <sup>(a)</sup> .....	1,899	483,941
Helen of Troy Ltd. (Bermuda)* .....	628	58,241	OneSpaWorld Holdings Ltd. (Bahamas)* .....	2,147	32,999
Installed Building Products, Inc. ....	729	149,941	Papa John's International, Inc. ....	843	39,604
Kontoor Brands, Inc. ....	465	30,760	Perdoceo Education Corp. ....	1,993	42,690
Lululemon Athletica, Inc.* .....	334	99,766	Royal Caribbean Cruises Ltd. (Liberia)* .....	1,996	318,222
Mattel, Inc. <sup>(a)*</sup> .....	33,861	550,580	Rush Street Interactive, Inc.* .....	6,839	65,586
Mohawk Industries, Inc. <sup>(a)*</sup> .....	2,270	257,849	Strategic Education, Inc. ....	925	102,360
Newell Brands, Inc. ....	5,379	34,479	Sweetgreen, Inc., Class A* .....	5,569	167,850
NIKE, Inc., Class B <sup>(a)</sup> .....	912	68,737	Target Hospitality Corp.* .....	277	2,413
NVR, Inc.* .....	11	83,474	Vail Resorts, Inc. <sup>(a)</sup> .....	2,699	486,171
PulteGroup, Inc. <sup>(a)</sup> .....	3,105	341,861	Wyndham Hotels & Resorts, Inc. <sup>(a)</sup> ..	1,205	89,170
PVH Corp. <sup>(a)</sup> .....	988	104,600	Wynn Resorts Ltd. <sup>(a)</sup> .....	4,828	432,106
Ralph Lauren Corp. <sup>(a)</sup> .....	1,571	275,019	Yum! Brands, Inc. <sup>(a)</sup> .....	2,210	292,737
Smith & Wesson Brands, Inc. ....	100	1,434			<u>4,338,300</u>
Sonos, Inc.* .....	9,088	134,139	<b>Consumer Staples Distribution &amp; Retail — 1.2%</b>		
Tapestry, Inc. <sup>(a)</sup> .....	2,110	90,287	Albertsons Cos., Inc., Class A .....	1,599	31,580
Tempur Sealy International, Inc. ....	1,770	83,792	Costco Wholesale Corp. <sup>(a)</sup> .....	347	294,947
TopBuild Corp.* .....	315	121,360	Dollar General Corp. <sup>(a)</sup> .....	3,453	456,590
Vista Outdoor, Inc.* .....	2,088	78,613	Fresh Market Holdings, Inc. (The), Escrow Shares <sup>(b)*</sup> .....	45,368	—
Worthington Enterprises, Inc. ....	3,929	185,960	Kroger Co. (The) <sup>(a)</sup> .....	8,165	407,678
YETI Holdings, Inc. <sup>(a)*</sup> .....	940	35,861	Performance Food Group Co.* .....	3,008	198,859
		<u>3,918,092</u>	Sysco Corp. <sup>(a)</sup> .....	1,140	81,385
<b>Consumer Services — 1.8%</b>			Target Corp. <sup>(a)</sup> .....	6,133	907,929
ADT, Inc. ....	885	6,726	US Foods Holding Corp. <sup>(a)*</sup> .....	57	3,020
Aramark .....	768	26,127	Walgreens Boots Alliance, Inc. ....	6,188	74,844
BJ's Restaurants, Inc.* .....	207	7,183			
Booking Holdings, Inc. <sup>(a)</sup> .....	13	51,500			
Bright Horizons Family Solutions, Inc.* .....	378	41,610			

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Consumer Staples Distribution &amp; Retail — (Continued)</b>			<b>Energy — (Continued)</b>		
Walmart, Inc. <sup>(a)</sup> . . . . .	8,105	\$ 548,790	US Silica Holdings, Inc. <sup>(a)*</sup> . . . . .	2,574	\$ 39,768
Weis Markets, Inc. . . . .	69	4,331	Valero Energy Corp. <sup>(a)</sup> . . . . .	1,896	297,217
		<u>3,009,953</u>	Weatherford International PLC (Ireland) <sup>*</sup> . . . . .	1,065	130,409
<b>Energy — 3.0%</b>					<u>7,118,405</u>
Archrock, Inc. . . . .	1,254	25,356	<b>Financial Services — 2.6%</b>		
Baker Hughes Co. <sup>(a)</sup> . . . . .	1,817	63,904	AvidXchange Holdings, Inc. <sup>*</sup> . . . . .	375	4,523
Borr Drilling Ltd. (Bermuda) . . . . .	8,245	53,180	Berkshire Hathaway, Inc., Class B <sup>(a)*</sup> . . . . .	2,436	990,965
Cactus, Inc., Class A . . . . .	2,318	122,251	Cboe Global Markets, Inc. . . . .	531	90,302
California Resources Corp. . . . .	329	17,509	CME Group, Inc. <sup>(a)</sup> . . . . .	1,612	316,919
Canadian Natural Resources Ltd. (Canada) . . . . .	5,851	208,296	Coinbase Global, Inc., Class A <sup>*</sup> . . . . .	455	101,115
Cenovus Energy, Inc. (Canada) . . . . .	10,037	197,327	Corpay, Inc. <sup>*</sup> . . . . .	688	183,290
ChampionX Corp. . . . .	2,006	66,619	Euronet Worldwide, Inc. <sup>*</sup> . . . . .	61	6,314
Chesapeake Energy Corp. <sup>(a)</sup> . . . . .	236	19,397	FactSet Research Systems, Inc. . . . .	237	96,760
Chevron Corp. <sup>(a)</sup> . . . . .	2,260	353,509	Fidelity National Information Services, Inc. <sup>(a)</sup> . . . . .	5,726	431,511
ConocoPhillips. . . . .	123	14,069	Fiserv, Inc. <sup>(a)*</sup> . . . . .	5,434	809,883
CONSOL Energy, Inc. <sup>*</sup> . . . . .	292	29,793	Franklin Resources, Inc. <sup>(a)</sup> . . . . .	6,460	144,381
Coterra Energy, Inc. . . . .	3,149	83,984	Intercontinental Exchange, Inc. <sup>(a)</sup> . . . . .	1,760	240,926
Devon Energy Corp. <sup>(a)</sup> . . . . .	8,472	401,573	International Money Express, Inc. <sup>*</sup> . . . . .	112	2,334
DHT Holdings, Inc. (Marshall Islands) . . . . .	5,650	65,371	Mastercard, Inc., Class A <sup>(a)</sup> . . . . .	715	315,429
Diamond Offshore Drilling, Inc. <sup>*</sup> . . . . .	3,002	46,501	Morningstar, Inc. . . . .	362	107,098
Diamondback Energy, Inc. <sup>(a)</sup> . . . . .	1,965	393,373	NCR Atleos Corp. <sup>(a)*</sup> . . . . .	1,847	49,906
Dorian LPG Ltd. (Marshall Islands) . . . . .	11,156	468,106	Open Lending Corp. <sup>*</sup> . . . . .	99	552
EOG Resources, Inc. <sup>(a)</sup> . . . . .	3,530	444,321	Payoneer Global, Inc. <sup>*</sup> . . . . .	21,296	117,980
Exxon Mobil Corp. <sup>(a)</sup> . . . . .	7,835	901,965	PayPal Holdings, Inc. <sup>(a)*</sup> . . . . .	21,342	1,238,476
Halliburton Co. . . . .	5,227	176,568	Shift4 Payments, Inc., Class A <sup>(a)*</sup> . . . . .	767	56,259
Helix Energy Solutions Group, Inc. <sup>*</sup> . . . . .	15,748	188,031	T Rowe Price Group, Inc. <sup>(a)</sup> . . . . .	2,873	331,286
Helmerich & Payne, Inc. <sup>(a)</sup> . . . . .	7,372	266,424	Visa, Inc., Class A <sup>(a)</sup> . . . . .	2,218	582,159
Hess Corp. <sup>(a)</sup> . . . . .	650	95,888			<u>6,218,368</u>
HF Sinclair Corp. . . . .	4,063	216,720	<b>Food, Beverage &amp; Tobacco — 2.3%</b>		
Kinder Morgan, Inc. . . . .	12,717	252,687	Altria Group, Inc. <sup>(a)</sup> . . . . .	12,680	577,574
Marathon Oil Corp. <sup>(a)</sup> . . . . .	3,651	104,674	B&G Foods, Inc. . . . .	1,671	13,502
Marathon Petroleum Corp. <sup>(a)</sup> . . . . .	94	16,307	Celsius Holdings, Inc. <sup>(a)*</sup> . . . . .	1,417	80,897
Murphy Oil Corp. <sup>(a)</sup> . . . . .	6,167	254,327	Coca-Cola Co. (The) <sup>(a)</sup> . . . . .	12,828	816,502
Nabors Industries Ltd. (Bermuda) <sup>*</sup> . . . . .	868	61,767	Conagra Brands, Inc. . . . .	6,736	191,437
Noble Corp. PLC (United Kingdom) . . . . .	2,399	107,115	General Mills, Inc. <sup>(a)</sup> . . . . .	2,837	179,469
Nordic American Tankers Ltd. (Bermuda) . . . . .	2,517	10,018	Hormel Foods Corp. . . . .	4,001	121,990
Occidental Petroleum Corp. . . . .	247	15,568	Ingredion, Inc. <sup>(a)</sup> . . . . .	2,473	283,653
Pembina Pipeline Corp. (Canada) . . . . .	4,461	165,414	Kellanova <sup>(a)</sup> . . . . .	11,004	634,711
Phillips 66 <sup>(a)</sup> . . . . .	824	116,324	Keurig Dr Pepper, Inc. <sup>(a)</sup> . . . . .	10,600	354,040
Range Resources Corp. . . . .	2,045	68,569	Kraft Heinz Co. (The) <sup>(a)</sup> . . . . .	16,264	524,026
REX American Resources Corp. <sup>*</sup> . . . . .	1,108	50,514	Lancaster Colony Corp. . . . .	854	161,380
Suncor Energy, Inc. (Canada) . . . . .	1,916	73,000			
TechnipFMC PLC (United Kingdom) . . . . .	16,623	434,692			

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Food, Beverage &amp; Tobacco — (Continued)</b>			<b>Health Care Equipment &amp; Services — (Continued)</b>		
McCormick & Co., Inc., non-voting shares <sup>(a)</sup> . . . . .	8,841	\$ 627,181	Molina Healthcare, Inc. <sup>(a)*</sup> . . . . .	1,082	\$ 321,679
Mission Produce, Inc.* . . . . .	25	247	Omnicell, Inc.* . . . . .	3,508	94,962
Molson Coors Beverage Co., Class B . . . . .	1,878	95,459	Owens & Minor, Inc.* . . . . .	6,919	93,406
Mondelez International, Inc., Class A . . . . .	1,370	89,653	Penumbra, Inc. <sup>(a)*</sup> . . . . .	2,135	384,236
Monster Beverage Corp.* . . . . .	530	26,474	Phreesia, Inc.* . . . . .	3,703	78,504
Philip Morris International, Inc. <sup>(a)</sup> . . . . .	1,753	177,631	Privia Health Group, Inc.* . . . . .	2,638	45,848
Primo Water Corp. (Canada) . . . . .	7,226	157,960	PROCEPT BioRobotics Corp.* . . . . .	736	44,962
Simply Good Foods Co. (The)* . . . . .	2,295	82,918	Quest Diagnostics, Inc. . . . .	428	58,585
SunOpta, Inc. (Canada)* . . . . .	5,435	29,349	ResMed, Inc. <sup>(a)</sup> . . . . .	2,760	528,319
Turning Point Brands, Inc. . . . .	43	1,380	Solventum Corp. <sup>(a)*</sup> . . . . .	7,445	393,692
Tyson Foods, Inc., Class A . . . . .	2,326	132,908	STERIS PLC (Ireland) . . . . .	1,544	338,970
Utz Brands, Inc. . . . .	4,972	82,734	Surmodics, Inc.* . . . . .	14	589
Vita Coco Co., Inc. (The)* . . . . .	2,971	82,742	Tandem Diabetes Care, Inc.* . . . . .	1,530	61,644
Vital Farms, Inc.* . . . . .	1,473	68,892	Tenet Healthcare Corp. <sup>(a)*</sup> . . . . .	6,169	820,662
		<u>5,594,709</u>	UnitedHealth Group, Inc. <sup>(a)</sup> . . . . .	653	332,547
			Universal Health Services, Inc., Class B <sup>(a)</sup> . . . . .	1,323	244,662
			Veeva Systems, Inc., Class A* . . . . .	1,015	185,755
			Zimmer Biomet Holdings, Inc. <sup>(a)</sup> . . . . .	4,338	470,803
					<u>9,433,321</u>
<b>Health Care Equipment &amp; Services — 3.9%</b>			<b>Household &amp; Personal Products — 1.1%</b>		
Align Technology, Inc.* . . . . .	179	43,216	BellRing Brands, Inc.* . . . . .	1,823	104,166
Astrana Health, Inc.* . . . . .	585	23,728	Central Garden & Pet Co., Class A* . . . . .	24	793
Atrion Corp. . . . .	21	9,501	Clorox Co. (The) . . . . .	326	44,489
Avanos Medical, Inc.* . . . . .	277	5,518	Colgate-Palmolive Co. . . . .	1,816	176,225
Baxter International, Inc. . . . .	2,105	70,412	Coty, Inc., Class A* . . . . .	1,180	11,824
Becton Dickinson & Co. <sup>(a)</sup> . . . . .	231	53,987	Edgewell Personal Care Co. . . . .	1,151	46,259
Cencora, Inc. . . . .	675	152,077	Estee Lauder Cos., Inc. (The), Class A <sup>(a)</sup> . . . . .	5,450	579,880
Centene Corp.* . . . . .	3,696	245,045	Kenvue, Inc. <sup>(a)</sup> . . . . .	16,558	301,024
Cigna Group (The) <sup>(a)</sup> . . . . .	676	223,465	Kimberly-Clark Corp. <sup>(a)</sup> . . . . .	4,054	560,263
Clover Health Investments Corp.* . . . . .	21	26	Oddity Tech Ltd., Class A (Israel)* . . . . .	3,117	122,373
CONMED Corp. . . . .	820	56,842	Olaplex Holdings, Inc.* . . . . .	805	1,240
Cross Country Healthcare, Inc.* . . . . .	197	2,726	Procter & Gamble Co. (The) <sup>(a)</sup> . . . . .	2,309	380,800
CVS Health Corp. <sup>(a)</sup> . . . . .	1,895	111,919	Reynolds Consumer Products, Inc. . . . .	2,678	74,930
DaVita, Inc. <sup>(a)*</sup> . . . . .	1,831	253,722	WD-40 Co. . . . .	587	128,929
Definitive Healthcare Corp.* . . . . .	3,032	16,555			<u>2,533,195</u>
Elevance Health, Inc. . . . .	356	192,902	<b>Materials — 3.0%</b>		
Envista Holdings Corp.* . . . . .	16,924	281,446	Agnico Eagle Mines Ltd. (Canada) . . . . .	1,623	106,144
Evolent Health, Inc., Class A* . . . . .	3,411	65,218	Alamos Gold, Inc., Class A (Canada) . . . . .	485	7,605
Fulgent Genetics, Inc.* . . . . .	1,335	26,193	Alpha Metallurgical Resources, Inc. . . . .	27	7,574
GE HealthCare Technologies, Inc. <sup>(a)</sup> . . . . .	4,635	361,159	AptarGroup, Inc. . . . .	113	15,911
GeneDx Holdings Corp.* . . . . .	516	13,488	Arch Resources, Inc. . . . .	64	9,743
Guardant Health, Inc. <sup>(a)*</sup> . . . . .	12,315	355,657	Ashland, Inc. . . . .	57	5,386
HCA Healthcare, Inc. <sup>(a)</sup> . . . . .	798	256,381			
Hologic, Inc. <sup>(a)*</sup> . . . . .	9,126	677,605			
Humana, Inc. <sup>(a)</sup> . . . . .	589	220,080			
McKesson Corp. . . . .	292	170,540			
Medtronic PLC (Ireland) . . . . .	13,265	1,044,088			



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Materials — (Continued)</b>			<b>Materials — (Continued)</b>		
ATI, Inc.*	990	\$ 54,895	Royal Gold, Inc. <sup>(a)</sup>	439	\$ 54,945
Avery Dennison Corp.	170	37,170	RPM International, Inc. <sup>(a)</sup>	1,700	183,056
Axalta Coating Systems Ltd. (Bermuda)*	2,282	77,976	Scotts Miracle-Gro Co. (The) <sup>(a)</sup>	9,181	597,316
Balchem Corp.	81	12,470	Sealed Air Corp.	5,144	178,960
Ball Corp.	3,244	194,705	Sherwin-Williams Co. (The) <sup>(a)</sup>	404	120,566
Cabot Corp.	694	63,772	Sonoco Products Co.	1,090	55,285
Carpenter Technology Corp.	1,236	135,441	Southern Copper Corp.	580	62,489
Celanese Corp.	1,578	212,856	Steel Dynamics, Inc.	1,104	142,968
Clearwater Paper Corp.*	27	1,309			7,223,755
Cleveland-Cliffs, Inc. <sup>(a)*</sup>	12,064	185,665	<b>Media &amp; Entertainment — 2.9%</b>		
Corteva, Inc. <sup>(a)</sup>	7,343	396,081	Alphabet, Inc., Class A <sup>(a)</sup>	8,908	1,622,592
Crown Holdings, Inc.	1,751	130,257	Angi, Inc.*	31	59
Dow, Inc.	1,353	71,777	Bumble, Inc., Class A*	6,065	63,743
DuPont de Nemours, Inc.	1,776	142,950	Charter Communications, Inc., Class A*	588	175,788
Eastman Chemical Co.	299	29,293	Cinemark Holdings, Inc. <sup>(a)*</sup>	1,863	40,278
Ecolab, Inc. <sup>(a)</sup>	1,053	250,614	Comcast Corp., Class A <sup>(a)</sup>	3,076	120,456
Fortuna Mining Corp. (Canada)*	41,766	204,236	Electronic Arts, Inc. <sup>(a)</sup>	1,311	182,662
Freeport-McMoRan, Inc.	2,891	140,503	EverQuote, Inc., Class A*	4	83
Hawkins, Inc.	157	14,287	Fox Corp., Class A	431	14,813
HB Fuller Co.	1,503	115,671	Interpublic Group of Cos., Inc. (The) <sup>(a)</sup>	9,223	268,297
Hudbay Minerals, Inc. (Canada)	16,663	150,800	John Wiley & Sons, Inc., Class A	17	692
Innospec, Inc.	690	85,277	Match Group, Inc.*	5,744	174,503
International Flavors & Fragrances, Inc.	445	42,368	Meta Platforms, Inc., Class A <sup>(a)</sup>	3,651	1,840,907
International Paper Co. <sup>(a)</sup>	4,849	209,234	Netflix, Inc. <sup>(a)*</sup>	826	557,451
Kaiser Aluminum Corp.	1,182	103,898	News Corp., Class A	4,252	117,228
Kinross Gold Corp. (Canada)	31,346	260,799	Omnicom Group, Inc. <sup>(a)</sup>	1,051	94,275
Knife River Corp.	2,132	149,538	Pinterest, Inc., Class A*	767	33,802
Kronos Worldwide, Inc.	457	5,735	PubMatic, Inc., Class A*	1,534	31,156
Linde PLC (Ireland)	1,018	446,709	Sirius XM Holdings, Inc. <sup>(a)</sup>	116,895	330,813
Louisiana-Pacific Corp.	1,230	101,266	Sphere Entertainment Co.*	7,239	253,799
LyondellBasell Industries NV, Class A (Netherlands)	804	76,911	Spotify Technology SA (Luxembourg)*	294	92,254
Martin Marietta Materials, Inc. <sup>(a)</sup>	1,066	577,559	Thryv Holdings, Inc.*	140	2,495
Metallus, Inc.*	729	14,777	TripAdvisor, Inc. <sup>(a)*</sup>	10,084	179,596
Minerals Technologies, Inc.	1,446	120,249	Vimeo, Inc.*	28,501	106,309
NewMarket Corp. <sup>(a)</sup>	263	135,595	Walt Disney Co. (The) <sup>(a)</sup>	6,368	632,279
Newmont Corp.	2,754	115,310	Yelp, Inc. <sup>(a)*</sup>	1,838	67,914
Olin Corp.	888	41,869	ZipRecruiter, Inc., Class A*	3,863	35,115
Orla Mining Ltd. (Canada)*	533	2,047			7,039,359
Packaging Corp. of America	28	5,112	<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — 3.0%</b>		
Pan American Silver Corp. (Canada)	14,277	283,827	Alnylam Pharmaceuticals, Inc.*	76	18,468
PPG Industries, Inc.	490	61,686	Amphastar Pharmaceuticals, Inc.*	45	1,800
Quaker Chemical Corp. <sup>(a)</sup>	1,257	213,313	ANI Pharmaceuticals, Inc.*	68	4,330

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (Continued)</b>			<b>Semiconductors &amp; Semiconductor Equipment — (Continued)</b>		
Ardelyx, Inc.*	3,269	\$ 24,223	GLOBALFOUNDRIES, Inc. (Cayman Islands)*	2,339	\$ 118,260
Biogen, Inc.*	481	111,505	Ichor Holdings Ltd. (Cayman Islands)*	1,383	53,315
Bio-Rad Laboratories, Inc., Class A*	373	101,870	KLA Corp. <sup>(a)</sup>	549	452,656
Bristol-Myers Squibb Co.	5,261	218,489	Lam Research Corp. <sup>(a)</sup>	411	437,653
Collegium Pharmaceutical, Inc.*	2,644	85,137	Microchip Technology, Inc. <sup>(a)</sup>	5,981	547,261
Danaher Corp.	528	131,921	Micron Technology, Inc. <sup>(a)</sup>	5,205	684,614
Elanco Animal Health, Inc.*	13,471	194,387	MKS Instruments, Inc. <sup>(a)</sup>	1,946	254,109
Eli Lilly & Co. <sup>(a)</sup>	288	260,749	Monolithic Power Systems, Inc. <sup>(a)</sup>	699	574,354
Gilead Sciences, Inc. <sup>(a)</sup>	9,415	645,963	NVIDIA Corp. <sup>(a)</sup>	6,794	839,331
Harmony Biosciences Holdings, Inc. <sup>(a)*</sup>	9,105	274,698	NXP Semiconductors NV (Netherlands)	2,781	748,339
illumina, Inc. <sup>(a)*</sup>	341	35,594	ON Semiconductor Corp. <sup>(a)*</sup>	7,520	515,496
Incyte Corp. <sup>(a)*</sup>	1,959	118,755	Photronics, Inc.*	3,315	81,781
IQVIA Holdings, Inc. <sup>(a)*</sup>	2,030	429,223	Qorvo, Inc. <sup>(a)*</sup>	5,543	643,210
Johnson & Johnson <sup>(a)</sup>	8,173	1,194,566	QUALCOMM, Inc. <sup>(a)</sup>	12,168	2,423,622
Merck & Co., Inc. <sup>(a)</sup>	5,660	700,708	Rambus, Inc.*	3,444	202,369
Mettler-Toledo International, Inc. <sup>(a)*</sup>	133	185,879	Semtech Corp.*	8,934	266,948
Myriad Genetics, Inc.*	281	6,873	Skyworks Solutions, Inc. <sup>(a)</sup>	409	43,591
Natera, Inc.*	1,033	111,864	Texas Instruments, Inc. <sup>(a)</sup>	2,050	398,787
Neurocrine Biosciences, Inc. <sup>(a)*</sup>	4,016	552,883			<u>10,194,311</u>
Nurix Therapeutics, Inc.*	1,212	25,294			
Pacira BioSciences, Inc.*	457	13,075			
Perrigo Co. PLC (Ireland)	58	1,489	<b>Software &amp; Services — 5.3%</b>		
QIAGEN NV (Netherlands)	1,391	57,156	A10 Networks, Inc.	143	1,981
Regeneron Pharmaceuticals, Inc.*	61	64,113	Accenture PLC, Class A (Ireland)	33	10,013
Repligen Corp.*	1,478	186,317	Adobe, Inc. <sup>(a)*</sup>	293	162,773
Rhythm Pharmaceuticals, Inc.*	1,548	63,561	Alarm.com Holdings, Inc.*	189	12,009
Thermo Fisher Scientific, Inc. <sup>(a)</sup>	736	407,008	Amdocs Ltd. (Guernsey)	685	54,060
Twist Bioscience Corp. <sup>(a)*</sup>	10,837	534,047	Appfolio, Inc., Class A*	150	36,686
Vera Therapeutics, Inc.*	25	905	AppLovin Corp., Class A*	195	16,228
Vir Biotechnology, Inc.*	1,437	12,789	ASGN, Inc.*	215	18,957
Waters Corp. <sup>(a)*</sup>	1,509	437,791	Bitfarms Ltd. (Canada)*	30,995	79,657
		<u>7,213,430</u>	Blackbaud, Inc.*	106	8,074
			BlackLine, Inc.*	101	4,893
<b>Semiconductors &amp; Semiconductor Equipment — 4.2%</b>			Box, Inc., Class A*	3,107	82,149
Advanced Micro Devices, Inc. <sup>(a)*</sup>	804	130,417	Cadence Design Systems, Inc.*	73	22,466
Alpha & Omega Semiconductor Ltd. (Bermuda)*	6	224	CGI, Inc. (Canada)*	345	34,434
Amkor Technology, Inc.	231	9,245	Clear Secure, Inc., Class A	6,393	119,613
Applied Materials, Inc.	79	18,643	Crowdstrike Holdings, Inc., Class A <sup>(a)*</sup>	1,523	583,598
Broadcom, Inc. <sup>(a)</sup>	198	317,895	Digimarc Corp.*	55	1,706
Cirrus Logic, Inc.*	1,346	171,830	DocuSign, Inc.*	744	39,804
Credo Technology Group Holding Ltd. (Cayman Islands)*	6,015	192,119	Dolby Laboratories, Inc., Class A	1,201	95,155
Entegris, Inc. <sup>(a)</sup>	504	68,242	Dropbox, Inc., Class A*	5,968	134,101
			DXC Technology Co.*	2,899	55,342
			Envestnet, Inc.*	902	56,456

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Software &amp; Services — (Continued)</b>			<b>Technology Hardware &amp; Equipment — (Continued)</b>		
Fortinet, Inc. <sup>(a)*</sup>	3,208	\$ 193,346	Corning, Inc.	2,658	\$ 103,263
Gen Digital, Inc. <sup>(a)</sup>	12,417	310,177	Diebold Nixdorf, Inc. *	149	5,734
Globant S.A. (Luxembourg) *	494	88,060	ePlus, Inc. *	108	7,957
Guidewire Software, Inc. <sup>(a)*</sup>	3,176	437,939	F5, Inc. <sup>(a)*</sup>	1,486	255,934
Informatica, Inc., Class A *	4,238	130,869	Fabrinet (Cayman Islands) *	215	52,630
InterDigital, Inc. <sup>(a)</sup>	910	106,070	Hewlett Packard Enterprise Co. <sup>(a)</sup>	16,575	350,893
International Business Machines Corp. <sup>(a)</sup>	911	157,558	HP, Inc. <sup>(a)</sup>	9,949	348,414
Intuit, Inc. <sup>(a)</sup>	677	444,931	Insight Enterprises, Inc. <sup>(a)*</sup>	724	143,613
JFrog Ltd. (Israel) *	1,864	69,993	Itron, Inc. <sup>(a)*</sup>	5,936	587,427
Kyndryl Holdings, Inc.	7,682	202,113	Jabil, Inc. <sup>(a)</sup>	2,412	262,402
LiveRamp Holdings, Inc. *	7,368	227,966	Juniper Networks, Inc.	2,415	88,051
Microsoft Corp. <sup>(a)</sup>	3,899	1,742,658	Keysight Technologies, Inc. *	491	67,144
NCR Voyix Corp. <sup>(a)*</sup>	12,734	157,265	Knowles Corp. *	58	1,001
Nutanix, Inc., Class A <sup>(a)*</sup>	5,362	304,830	Littelfuse, Inc.	140	35,783
Okta, Inc. <sup>(a)*</sup>	1,454	136,109	Napco Security Technologies, Inc. .	2,599	135,018
Oracle Corp. <sup>(a)</sup>	9,993	1,411,012	NetApp, Inc. <sup>(a)</sup>	3,813	491,114
Palo Alto Networks, Inc. <sup>(a)*</sup>	2,506	849,559	NetScout Systems, Inc. *	3,090	56,516
Pegasystems, Inc. <sup>(a)</sup>	6,761	409,243	PC Connection, Inc. . . . .	3	193
PTC, Inc. *	814	147,879	Pure Storage, Inc., Class A <sup>(a)*</sup>	8,383	538,272
Q2 Holdings, Inc. <sup>(a)*</sup>	4,723	284,939	Rogers Corp. *	1,331	160,532
Qualys, Inc. *	1,565	223,169	ScanSource, Inc. *	891	39,480
Salesforce, Inc. <sup>(a)</sup>	1,269	326,260	Seagate Technology Holdings PLC (Ireland) . . . . .	3,890	401,720
Samsara, Inc., Class A <sup>(a)*</sup>	1,902	64,097	Super Micro Computer, Inc. *	284	232,695
SEMrush Holdings, Inc., Class A *	1,775	23,767	TD SYNEX Corp. <sup>(a)</sup>	473	54,584
ServiceNow, Inc. <sup>(a)*</sup>	1,723	1,355,432	TE Connectivity Ltd. (Switzerland) .	1,408	211,805
Smartsheet, Inc., Class A *	1,736	76,523	Vontier Corp. . . . .	4,109	156,964
SPS Commerce, Inc. *	423	79,592	Western Digital Corp. <sup>(a)*</sup>	7,233	548,044
Squarespace, Inc., Class A *	49	2,138	Zebra Technologies Corp., Class A *	211	65,184
Synopsys, Inc. *	170	101,160			<u>6,253,475</u>
Verint Systems, Inc. *	2,969	95,602	<b>Telecommunication Services — 0.6%</b>		
VeriSign, Inc. <sup>(a)*</sup>	1,943	345,465	Anterix, Inc. *	4	159
Yext, Inc. *	8,185	43,790	AT&T, Inc. <sup>(a)</sup>	18,355	350,764
Zoom Video Communications, Inc., Class A <sup>(a)*</sup>	11,590	686,012	IDT Corp., Class B . . . . .	25	898
		<u>12,865,678</u>	Iridium Communications, Inc. <sup>(a)</sup> . . .	10,498	279,457
<b>Technology Hardware &amp; Equipment — 2.6%</b>			Lumen Technologies, Inc. *	34,571	38,028
Amphenol Corp., Class A . . . . .	222	14,956	T-Mobile US, Inc. <sup>(a)</sup> . . . . .	2,246	395,700
Apple, Inc. <sup>(a)</sup> . . . . .	1,348	283,916	Verizon Communications, Inc. <sup>(a)</sup> . . .	11,542	475,992
Arlo Technologies, Inc. *	1,067	13,914			<u>1,540,998</u>
Badger Meter, Inc. . . . .	15	2,795	<b>Transportation — 1.2%</b>		
Bel Fuse, Inc., Class B . . . . .	239	15,592	CSX Corp. <sup>(a)</sup> . . . . .	9,756	326,338
Benchmark Electronics, Inc. . . . .	319	12,588	Delta Air Lines, Inc. <sup>(a)</sup> . . . . .	5,360	254,278
CDW Corp. <sup>(a)</sup> . . . . .	153	34,248	FedEx Corp. <sup>(a)</sup> . . . . .	1,148	344,216
Ciena Corp. *	701	33,774	FTAI Infrastructure, Inc. . . . .	3,481	30,041
Cisco Systems, Inc. <sup>(a)</sup> . . . . .	9,247	439,325			

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>EXCHANGE TRADED FUNDS — 1.3%</b>		
<b>Transportation — (Continued)</b>			SPDR S&P 500 ETF Trust . . . . .		
Genco Shipping & Trading Ltd. (Marshall Islands) . . . . .	704	\$ 15,002		5,621	\$ 3,059,061
Kirby Corp.* . . . . .	1,494	178,877	TOTAL EXCHANGE TRADED FUNDS		
Old Dominion Freight Line, Inc. <sup>(a)</sup> . . . . .	1,474	260,309	(Cost \$2,928,591) . . . . .		
SkyWest, Inc. <sup>(a)*</sup> . . . . .	6,624	543,632			3,059,061
Uber Technologies, Inc. <sup>(a)*</sup> . . . . .	5,718	415,584	TOTAL INVESTMENTS - 95.1%		
Union Pacific Corp. <sup>(a)</sup> . . . . .	1,304	295,043	(Cost \$194,971,661) . . . . .		
United Parcel Service, Inc., Class B <sup>(a)</sup> . . . . .	1,315	179,958	OTHER ASSETS IN EXCESS OF		
Universal Logistics Holdings, Inc. . . . .	56	2,273	LIABILITIES - 4.9% . . . . .		
		2,845,551	NET ASSETS - 100.0% . . . . .		
					\$ 241,638,711
<b>Utilities — 0.7%</b>			(a) Security position is either entirely or partially designated as collateral for total return swaps.		
ALLETE, Inc. . . . .	203	12,657	(b) Security is fair valued by the Adviser in accordance with the policies established by the Board of Trustees.		
American Water Works Co., Inc. . . . .	143	18,470	* Non-income producing.		
Atmos Energy Corp. . . . .	92	10,732	ETF Exchange-Traded Fund		
Avista Corp. . . . .	40	1,384	PLC Public Limited Company		
Black Hills Corp. . . . .	217	11,800			
CMS Energy Corp. . . . .	409	24,348			
Constellation Energy Corp. <sup>(a)</sup> . . . . .	730	146,197			
Duke Energy Corp. <sup>(a)</sup> . . . . .	2,333	233,837			
Edison International . . . . .	348	24,990			
Montauk Renewables, Inc.* . . . . .	253	1,442			
NRG Energy, Inc. <sup>(a)</sup> . . . . .	8,406	654,491			
Public Service Enterprise Group, Inc. <sup>(a)</sup> . . . . .	3,238	238,641			
Southwest Gas Holdings, Inc. . . . .	1,001	70,450			
Vistra Corp. <sup>(a)</sup> . . . . .	1,653	142,125			
WEC Energy Group, Inc. . . . .	1,395	109,452			
		1,701,016			
TOTAL COMMON STOCKS					
(Cost \$110,620,081) . . . . .		123,017,851			
<b>AFFILIATED EQUITY REGISTERED INVESTMENT COMPANIES — 42.9%</b>					
Gotham 1000 Value ETF . . . . .	2,190,000	50,107,200			
Gotham Enhanced 500 ETF . . . . .	1,800,000	53,504,640			
TOTAL AFFILIATED EQUITY REGISTERED INVESTMENT COMPANIES					
(Cost \$81,422,989) . . . . .		103,611,840			

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

The portfolio matures between August 27, 2024 and January 12, 2029, however underlying individual contracts are entered into and closed (terminated) on a daily basis. The maturity date shown in the table below is the earliest maturity date for the specific entity. The following table represents the individual long and short positions and related values of total return swaps, which represents 3.8% of net assets as of June 30, 2024:

### Total Return Swaps

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Long</b>								
<b>Automobiles &amp; Components</b>								
Adient PLC (Ireland) .	USFF +0.250%	Weekly	MS	01/10/28	3,324	\$ 107,178	\$ 82,136	\$ (22,709)
American Axle & Manufacturing Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	8,210	59,029	57,388	(398)
Aptiv PLC (Jersey) . .	USFF +0.250%	Weekly	MS	01/12/29	8,215	587,474	578,500	3,813
BorgWarner, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	17,923	578,086	577,838	15,558
Dana, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	9,595	128,506	116,291	(9,417)
Dorman Products, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	347	31,319	31,744	1,107
Ford Motor Co. . . . .	USFF +0.250%	Weekly	MS	11/03/25	22,947	252,463	287,755	83,613
Garrett Motion, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	22	188	189	6
General Motors Co. . .	USFF +0.250%	Weekly	MS	07/08/27	14,536	498,878	675,343	192,825
Goodyear Tire & Rubber Co. (The) . .	USFF +0.250%	Weekly	MS	07/11/28	5,132	67,812	58,248	(8,087)
LCI Industries . . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,101	239,403	217,201	(14,503)
Lear Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	375	49,178	42,829	(4,720)
Modine Manufacturing Co. .	USFF +0.250%	Weekly	MS	07/08/27	2	105	200	99
Visteon Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,737	193,628	185,338	(4,085)
Winnebago Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,547	97,161	83,847	(11,965)
					96,013	2,890,408	2,994,847	221,137
<b>Capital Goods</b>								
3M Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,341	321,203	341,417	28,762
A. O. Smith Corp. . . .	USFF +0.250%	Weekly	MS	07/08/27	3,615	262,621	295,635	44,393
Acuity Brands, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	1,146	220,053	276,690	61,690
AECOM . . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,094	94,455	96,425	4,169
Alamo Group, Inc. . . .	USFF +0.250%	Weekly	MS	01/12/29	9	1,553	1,557	39
American Superconductor Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	107	2,533	2,503	25
AMETEK, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,063	522,565	510,633	208
Apogee Enterprises, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,199	75,808	75,339	1,313
Applied Industrial Technologies, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	776	116,464	150,544	37,534
Armstrong World Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,093	126,431	123,771	219
Array Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	22,648	261,922	232,368	(24,011)
AZEK Co., Inc. (The) .	USFF +0.250%	Weekly	MS	07/11/28	15,564	492,029	655,711	176,832
AZZ, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,502	115,528	116,030	3,017
Blue Bird Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,010	46,906	108,239	62,354

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Boise Cascade Co. . . . .	USFF +0.250%	Weekly	MS	08/27/24	702	\$ 66,173	\$ 83,692	\$ 26,430
Builders FirstSource, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	2,823	425,390	390,731	(25,399)
BWX Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,132	298,766	297,540	5,131
Carlisle Cos., Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	189	65,780	76,585	12,520
Caterpillar, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,489	1,037,122	1,162,186	161,259
Chart Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,067	164,799	154,011	(7,201)
Comfort Systems USA, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	144	22,143	43,793	22,248
Core & Main, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,472	105,314	169,920	66,898
Crane Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,735	319,852	541,500	231,664
CSW Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	31	4,952	8,225	3,406
Cummins, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,014	493,257	557,737	82,157
Curtiss-Wright Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	318	63,611	86,172	24,190
Deere & Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	706	272,897	263,783	(1,299)
DNOW, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,338	78,104	73,291	(3,277)
Donaldson Co., Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,942	251,596	282,090	38,690
Dover Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,069	178,359	192,901	19,211
Dycom Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	336	56,229	56,703	1,699
Eaton Corp. PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,177	318,783	369,048	59,969
EMCOR Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,458	358,371	532,287	182,222
Emerson Electric Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,221	210,065	244,665	41,488
Enerpac Tool Group Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,670	45,429	63,761	19,386
EnerSys. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,002	88,867	103,727	17,479
Esab Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	966	94,497	91,219	(1,103)
Fastenal Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,430	146,457	152,701	11,889
Federal Signal Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	673	54,750	56,310	2,832
Flowserve Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,203	226,381	250,264	30,815
Fluence Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	9,064	155,489	157,170	3,634
Gates Industrial Corp. PLC (United Kingdom) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,129	37,022	49,469	13,254
GE Vernova, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,217	126,046	208,728	85,426
Generac Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,890	224,367	249,896	30,415
General Dynamics Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	116	24,816	33,656	12,348
General Electric Co. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,300	216,686	365,631	155,250
Gibraltar Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,193	81,041	81,780	2,503
Global Industrial Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	24	758	753	12
Griffon Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	5,463	205,212	348,867	157,412
Hayward Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	65	796	800	22



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Hexcel Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,958	\$125,579	\$122,277	\$ (1,440)
Hillman Solutions Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	9,228	75,220	81,668	8,056
Howmet Aerospace, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,206	382,878	404,142	29,876
Hyster-Yale Materials Handling, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	50	3,499	3,487	72
IES Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	223	29,431	31,071	2,281
Illinois Tool Works, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,095	265,987	259,471	5,693
Ingersoll Rand, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	719	63,255	65,314	3,459
ITT, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	408	39,226	52,705	14,794
Kennametal, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,884	96,544	91,429	(1,973)
Kratos Defense & Security Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	7,540	153,424	150,875	791
Leonardo DRS, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,366	30,212	34,847	5,460
Lincoln Electric Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,684	395,598	317,670	(69,827)
Lindsay Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	272	31,879	33,423	2,493
Lockheed Martin Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,945	867,932	908,510	88,913
Masco Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,313	253,849	287,548	44,670
MasTec, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,682	398,745	393,937	3,872
MDU Resources Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	10,362	200,269	260,086	67,981
Middleby Corp. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,171	302,365	266,186	(30,473)
Miller Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	21	1,189	1,155	(7)
MRC Global, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	905	11,383	11,684	549
MSC Industrial Direct Co., Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,514	132,975	120,075	(6,193)
Mueller Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,862	80,396	106,022	28,549
Mueller Water Products, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,243	39,388	40,195	1,665
NEXTracker, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	624	23,841	29,253	5,932
Nordson Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	98	22,339	22,730	820
Northrop Grumman Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	785	363,731	342,221	(9,388)
Otis Worldwide Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,146	198,480	206,574	13,890
Owens Corning. . . . .	USFF +0.250%	Weekly	MS	01/12/29	15	2,605	2,606	89
PACCAR, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	893	64,125	91,925	34,859
Parker-Hannifin Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	652	284,865	329,788	53,963
Powell Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,276	251,721	326,378	81,211
Proto Labs, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	79	2,390	2,440	103

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Quanex Building Products Corp. . . .	USFF +0.250%	Weekly	MS	01/12/29	235	\$ 6,838	\$ 6,498	\$ (185)
Quanta Services, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	915	199,070	232,492	37,865
Regal Rexnord Corp. .	USFF +0.250%	Weekly	MS	01/12/29	1,736	277,129	234,742	(37,058)
Resideo Technologies, Inc. .	USFF +0.250%	Weekly	MS	01/12/29	6,066	128,703	118,651	(7,250)
RTX Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,357	414,126	437,399	34,688
Snap-on, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	982	248,811	256,685	19,511
SPX Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	108	8,496	15,351	7,041
Stanley Black & Decker, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,857	151,775	148,356	4,073
Sterling Infrastructure, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	748	45,573	88,518	46,598
Symbotic, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	981	32,195	34,492	2,998
Tennant Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	828	74,841	81,508	8,841
Textron, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	3,333	277,182	286,171	15,467
Trane Technologies PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	532	144,220	174,991	34,805
Transcat, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	64	8,069	7,660	(233)
TransDigm Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	96	124,405	122,651	954
Tutor Perini Corp. . . .	USFF +0.250%	Weekly	MS	01/12/29	2,169	40,435	47,241	7,686
UFP Industries, Inc. . .	USFF +0.250%	Weekly	MS	07/08/27	677	59,551	75,824	18,509
United Rentals, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	932	598,173	602,752	16,310
Vertiv Holdings Co., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,318	294,583	287,239	(883)
Wabash National Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,539	49,584	55,452	7,970
Watsco, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	221	98,929	102,376	5,765
WESCO International, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	2,818	478,330	446,709	(20,631)
Westinghouse Air Brake Technologies Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,608	589,037	570,244	(5,321)
Woodward, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	876	117,900	152,757	37,812
WW Grainger, Inc. . . .	USFF +0.250%	Weekly	MS	07/06/26	555	439,944	500,743	74,015
Zurn Elkay Water Solutions Corp. . . .	USFF +0.250%	Weekly	MS	07/11/28	7,199	212,700	211,651	4,443
					<u>248,904</u>	<u>19,496,167</u>	<u>21,485,299</u>	<u>2,574,654</u>
<b>Commercial &amp; Professional Services</b>								
ABM Industries, Inc. .	USFF +0.250%	Weekly	MS	01/12/29	5,672	286,348	286,833	6,718
ACV Auctions, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	14,264	203,111	260,318	61,947
Automatic Data Processing, Inc. . . .	USFF +0.250%	Weekly	MS	08/27/24	3,513	782,270	838,518	100,879
Brady Corp., Class A .	USFF +0.250%	Weekly	MS	01/10/28	577	27,646	38,094	11,050

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Commercial &amp; Professional Services — (continued)</b>								
BrightView Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,418	\$ 72,593	\$ 72,059	\$ 1,047
Brink's Co. (The) . . . .	USFF +0.250%	Weekly	MS	01/12/29	412	34,985	42,189	8,298
Broadridge Financial Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	226	43,854	44,522	1,817
Cimpress PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	623	55,457	54,581	243
Cintas Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	684	446,158	478,978	43,598
CoreCivic, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	633	7,434	8,216	945
Deluxe Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	572	12,799	12,847	381
Dun & Bradstreet Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	15,308	147,372	141,752	(1,995)
ICF International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	276	39,420	40,975	2,444
Interface, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	215	3,149	3,156	76
Jacobs Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,080	136,616	150,887	17,872
Kelly Services, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	524	11,489	11,219	(13)
Korn Ferry . . . . .	USFF +0.250%	Weekly	MS	01/12/29	201	13,440	13,495	349
Leidos Holdings, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	3,291	400,168	480,091	91,116
ManpowerGroup, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,134	153,661	148,953	1,417
MSA Safety, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	309	52,276	57,996	7,177
RB Global, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	34	2,616	2,596	(184)
Republic Services, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,105	152,927	214,746	67,330
Robert Half, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,198	83,767	76,648	(2,604)
Steelcase, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,526	67,141	71,617	6,644
TaskUS, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	128	1,677	1,704	64
Tetra Tech, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	101	15,832	20,652	5,247
TransUnion. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,376	93,793	102,044	10,709
UniFirst Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	48	8,333	8,233	(312)
Veralto Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,048	305,217	386,463	88,893
					<u>69,496</u>	<u>3,661,549</u>	<u>4,070,382</u>	<u>531,153</u>
<b>Consumer Discretionary Distribution &amp; Retail</b>								
1-800-Flowers.com, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	150	1,403	1,428	57
Abercrombie & Fitch Co., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,995	122,752	532,631	433,258
Academy Sports & Outdoors, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,817	254,017	256,505	8,364
Advance Auto Parts, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	17,334	1,140,795	1,097,762	(18,203)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Discretionary</b>								
<b>Distribution &amp; Retail — (continued)</b>								
Amazon.com, Inc. . . .	USFF +0.250%	Weekly	MS	07/08/27	19,324	\$2,600,007	\$ 3,734,363	\$1,203,917
American Eagle Outfitters, Inc. . . .	USFF +0.250%	Weekly	MS	01/12/29	3,820	77,894	76,247	49
Arko Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	595	3,659	3,731	152
AutoZone, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5	12,140	14,821	3,035
Bath & Body Works, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,274	56,930	49,750	(5,685)
Best Buy Co., Inc. . . .	USFF +0.250%	Weekly	MS	08/27/24	582	34,243	49,057	22,386
Carvana Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	20,242	658,960	2,605,550	1,982,406
Dick's Sporting Goods, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	148	27,968	31,798	4,583
eBay, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	11,432	495,372	614,127	144,275
Etsy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,700	166,945	159,246	(4,065)
Gap, Inc. (The) . . . .	USFF +0.250%	Weekly	MS	01/10/28	16,454	145,253	393,086	275,714
Genuine Parts Co. . . .	USFF +0.250%	Weekly	MS	01/12/29	2,080	325,242	287,706	(29,205)
Hibbett, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,070	179,775	180,525	4,757
Home Depot, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,122	345,429	386,237	55,953
Kohl's Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	6,848	157,099	157,436	6,906
LKQ Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,178	155,225	132,173	(18,542)
Lowe's Cos., Inc. . . .	USFF +0.250%	Weekly	MS	01/12/29	1,688	369,929	372,136	11,103
Monro, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,439	92,413	82,055	(7,065)
ODP Corp. (The) . . . .	USFF +0.250%	Weekly	MS	07/06/26	2,387	88,933	93,737	6,485
Pool Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	600	201,699	184,398	(11,231)
Ross Stores, Inc. . . .	USFF +0.250%	Weekly	MS	01/12/29	833	118,502	121,052	5,370
Signet Jewelers Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	673	59,866	60,287	1,725
TJX Cos., Inc. (The) . .	USFF +0.250%	Weekly	MS	07/11/28	1,124	96,809	123,752	30,555
Tractor Supply Co. . . .	USFF +0.250%	Weekly	MS	01/12/29	503	135,340	135,810	3,695
Ulta Beauty, Inc. . . .	USFF +0.250%	Weekly	MS	01/12/29	818	363,036	315,642	(39,492)
Williams-Sonoma, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	332	77,310	93,747	18,549
Winmark Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	81	29,621	28,563	(274)
					<u>129,648</u>	<u>8,594,566</u>	<u>12,375,358</u>	<u>4,089,532</u>
<b>Consumer Durables &amp; Apparel</b>								
BRP, Inc. (Canada) . .	USFF +0.250%	Weekly	MS	01/12/29	549	38,313	35,152	(2,353)
Canada Goose Holdings, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	317	4,205	4,099	(14)
Cavco Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	180	63,130	62,311	556
Columbia Sportswear Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3	236	237	7
Cricut, Inc., Class A . .	USFF +0.250%	Weekly	MS	01/12/29	294	1,772	1,761	28
Deckers Outdoor Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	535	464,885	517,853	63,291
DR Horton, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	491	71,248	69,197	(1,345)
Figs, Inc., Class A . . .	USFF +0.250%	Weekly	MS	07/11/28	30,126	174,656	160,572	(10,491)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Durables &amp; Apparel — (continued)</b>								
Garmin Ltd. (Switzerland) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,712	\$ 288,559	\$ 441,839	\$167,868
G-III Apparel Group Ltd. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,085	51,253	56,441	6,577
Hasbro, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,815	309,503	340,178	40,636
Helen of Troy Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	702	72,754	65,103	(6,152)
Installed Building Products, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	879	182,254	180,793	2,749
Kontoor Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	381	25,818	25,203	(52)
Lululemon Athletica, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	298	90,568	89,013	417
Mattel, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	32,488	614,555	528,255	(72,924)
Mohawk Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,931	176,997	219,342	46,199
Newell Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,732	43,527	36,742	(5,627)
NIKE, Inc., Class B . . . . .	USFF +0.250%	Weekly	MS	07/08/27	824	76,891	62,105	(13,247)
NVR, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1	7,610	7,589	145
PulteGroup, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,782	185,779	306,298	128,798
PVH Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	829	61,769	87,766	27,435
Ralph Lauren Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,346	154,244	235,631	88,781
Smith & Wesson Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	69	1,010	989	3
Sonos, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	7,532	131,395	111,172	(17,362)
Tapestry, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,856	61,740	79,418	20,706
Tempur Sealy International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,436	70,767	67,980	(1,490)
TopBuild Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,180	428,343	454,619	35,599
Vista Outdoor, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,832	50,503	68,975	20,357
Worthington Enterprises, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,305	177,532	156,426	(16,090)
YETI Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	805	28,964	30,711	2,378
					<u>109,315</u>	<u>4,110,780</u>	<u>4,503,770</u>	<u>505,383</u>
<b>Consumer Services</b>								
ADT, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	21,580	132,650	164,008	37,387
Aramark. . . . .	USFF +0.250%	Weekly	MS	07/11/28	10,156	255,477	345,507	100,314
BJ's Restaurants, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,841	64,060	63,883	1,169
Booking Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	169	506,496	669,494	177,132
Bright Horizons Family Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,804	303,624	308,664	11,650
Brinker International, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,289	77,198	165,701	90,184
Caesars Entertainment, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	979	31,867	38,905	8,932
Cava Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,006	438,212	464,307	36,341

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Services — (continued)</b>								
Cracker Barrel Old Country Store, Inc.	USFF +0.250%	Weekly	MS	01/12/29	5,706	\$ 278,384	\$ 240,565	\$ (31,759)
Darden Restaurants, Inc.	USFF +0.250%	Weekly	MS	01/12/29	1,295	197,073	195,959	3,176
Domino's Pizza, Inc.	USFF +0.250%	Weekly	MS	07/06/26	241	120,280	124,436	6,997
DraftKings, Inc., Class A.	USFF +0.250%	Weekly	MS	07/11/28	1,907	57,404	72,790	16,637
Frontdoor, Inc.	USFF +0.250%	Weekly	MS	01/10/28	5,226	168,994	176,587	11,272
Grand Canyon Education, Inc.	USFF +0.250%	Weekly	MS	01/12/29	820	114,342	114,726	2,874
Hilton Worldwide Holdings, Inc.	USFF +0.250%	Weekly	MS	01/12/29	367	73,282	80,079	8,485
Hyatt Hotels Corp., Class A.	USFF +0.250%	Weekly	MS	01/12/29	240	34,886	36,461	2,479
International Game Technology PLC (United Kingdom)	USFF +0.250%	Weekly	MS	01/12/29	858	17,368	17,555	565
Las Vegas Sands Corp.	USFF +0.250%	Weekly	MS	07/11/28	5,433	250,686	240,410	(3,889)
Marriott International, Inc., Class A	USFF +0.250%	Weekly	MS	01/12/29	1,818	426,995	439,538	22,979
McDonald's Corp.	USFF +0.250%	Weekly	MS	08/27/24	1,598	403,554	407,234	30,852
OneSpaWorld Holdings Ltd. (Bahamas)	USFF +0.250%	Weekly	MS	01/12/29	1,835	27,621	28,204	1,185
Papa John's International, Inc.	USFF +0.250%	Weekly	MS	01/12/29	722	40,896	33,920	(6,376)
Perdoceo Education Corp.	USFF +0.250%	Weekly	MS	01/12/29	1,614	34,047	34,572	1,267
Royal Caribbean Cruises Ltd. (Liberia)	USFF +0.250%	Weekly	MS	01/10/28	1,626	137,485	259,233	124,741
Rush Street Interactive, Inc.	USFF +0.250%	Weekly	MS	01/12/29	5,578	51,427	53,493	3,186
Strategic Education, Inc.	USFF +0.250%	Weekly	MS	01/12/29	783	83,238	86,647	5,441
Sweetgreen, Inc., Class A.	USFF +0.250%	Weekly	MS	01/12/29	4,877	133,112	146,993	16,288
Target Hospitality Corp.	USFF +0.250%	Weekly	MS	01/12/29	220	1,668	1,916	285
Vail Resorts, Inc.	USFF +0.250%	Weekly	MS	01/12/29	2,235	411,857	402,591	4,187
Wyndham Hotels & Resorts, Inc.	USFF +0.250%	Weekly	MS	01/12/29	1,113	80,173	82,362	4,494
Wynn Resorts Ltd.	USFF +0.250%	Weekly	MS	01/12/29	4,033	394,171	360,954	(23,861)
Yum! Brands, Inc.	USFF +0.250%	Weekly	MS	07/08/27	1,999	246,708	264,788	28,953
					<u>96,968</u>	<u>5,595,235</u>	<u>6,122,482</u>	<u>693,567</u>



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Staples Distribution &amp; Retail</b>								
Albertsons Cos., Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	12,629	\$ 255,955	\$ 249,423	\$ (1,661)
Costco Wholesale Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	997	573,602	847,440	304,647
Dollar General Corp. .	USFF +0.250%	Weekly	MS	01/12/29	5,284	711,244	698,703	(3,149)
Kroger Co. (The) . . . .	USFF +0.250%	Weekly	MS	01/10/28	11,279	561,926	563,160	14,281
Performance Food Group Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,818	197,776	186,298	(7,173)
Sysco Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	947	62,501	67,606	7,370
Target Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,633	796,121	833,909	61,919
US Foods Holding Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	47	1,726	2,490	802
Walgreens Boots Alliance, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,962	99,474	60,015	(35,711)
Walmart, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	7,617	445,259	515,747	82,848
Weis Markets, Inc. . . .	USFF +0.250%	Weekly	MS	01/12/29	57	3,567	3,578	89
					<u>52,270</u>	<u>3,709,151</u>	<u>4,028,369</u>	<u>424,262</u>
<b>Energy</b>								
Antero Midstream Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	18,802	231,604	277,141	59,014
Archrock, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	12,520	230,900	253,154	29,733
Baker Hughes Co. . . .	USFF +0.250%	Weekly	MS	07/08/27	6,863	175,305	241,372	79,274
Borr Drilling Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	34,898	219,579	225,092	12,596
Cactus, Inc., Class A .	USFF +0.250%	Weekly	MS	01/12/29	1,964	99,112	103,581	6,754
California Resources Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	731	34,398	38,904	6,461
Canadian Natural Resources Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	6,757	232,089	240,549	14,688
Cenovus Energy, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	20,973	424,089	412,329	434
ChampionX Corp. . . .	USFF +0.250%	Weekly	MS	01/12/29	7,688	252,319	255,318	8,305
Chesapeake Energy Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,739	129,343	142,928	18,644
Chevron Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,308	861,001	830,277	(6,448)
ConocoPhillips . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,692	171,676	193,531	34,191
CONSOL Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,646	134,347	167,941	36,648
Coterra Energy, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	4,341	113,425	115,774	6,198
Devon Energy Corp. .	USFF +0.250%	Weekly	MS	07/11/28	10,789	477,196	511,399	56,815
DHT Holdings, Inc. (Marshall Islands) .	USFF +0.250%	Weekly	MS	07/08/27	7,260	70,088	83,998	19,872
Diamond Offshore Drilling, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,125	58,212	63,896	6,952
Diamondback Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,722	526,407	544,917	34,128

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Energy — (continued)</b>								
Dorian LPG Ltd.								
(Marshall Islands) .	USFF +0.250%	Weekly	MS	01/10/28	9,829	\$ 395,036	\$ 412,425	\$ 43,426
EOG Resources, Inc..	USFF +0.250%	Weekly	MS	01/12/29	4,079	518,680	513,424	6,033
Exxon Mobil Corp. . . .	USFF +0.250%	Weekly	MS	01/05/26	6,603	651,661	760,137	158,199
Halliburton Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,707	202,845	192,782	(4,762)
Helix Energy Solutions Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	17,588	183,690	210,001	30,309
Helmerich & Payne, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	7,376	255,757	266,569	22,235
Hess Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,125	174,913	165,960	(5,635)
HF Sinclair Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	7,467	407,974	398,290	402
Kinder Morgan, Inc. . . .	USFF +0.250%	Weekly	MS	01/12/29	14,292	259,772	283,982	38,891
Marathon Oil Corp. . . .	USFF +0.250%	Weekly	MS	01/12/29	4,378	111,618	125,517	16,676
Marathon Petroleum Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	78	10,164	13,531	4,469
Murphy Oil Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	5,115	199,305	210,943	18,373
Nabors Industries Ltd. (Bermuda) . . . .	USFF +0.250%	Weekly	MS	01/10/28	783	66,718	55,718	(9,726)
Noble Corp. PLC (United Kingdom) . . .	USFF +0.250%	Weekly	MS	01/12/29	2,095	92,767	93,542	3,325
Nordic American Tankers Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,058	7,528	8,191	2,086
Occidental Petroleum Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	201	12,696	12,669	250
Pembina Pipeline Corp. (Canada) . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,475	164,565	165,933	6,861
Phillips 66 . . . . .	USFF +0.250%	Weekly	MS	07/11/28	855	118,330	120,700	6,154
Range Resources Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,661	55,979	55,693	26
REX American Resources Corp. . . .	USFF +0.250%	Weekly	MS	01/12/29	904	48,016	41,213	(5,757)
Suncor Energy, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,670	66,291	63,627	(281)
TechnipFMC PLC (United Kingdom) . . .	USFF +0.250%	Weekly	MS	07/08/27	22,686	513,631	593,239	92,565
US Silica Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,193	24,522	33,882	9,974
Valero Energy Corp. . . .	USFF +0.250%	Weekly	MS	01/12/29	1,546	243,102	242,351	6,191
Weatherford International PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	888	101,263	108,736	9,773
					<u>276,470</u>	<u>9,327,913</u>	<u>9,851,156</u>	<u>874,316</u>
<b>Exchange Traded Funds</b>								
SPDR S&P 500 ETF Trust. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,793	3,478,714	3,696,886	308,736

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Financial Services</b>								
AvidXchange Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	16,893	\$ 187,955	\$ 203,730	\$ 19,932
Berkshire Hathaway, Inc., Class B . . . . .	USFF +0.250%	Weekly	MS	08/27/24	2,916	783,653	1,186,229	419,633
BlackRock, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	185	127,065	145,654	26,718
Cboe Global Markets, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,830	448,197	481,270	47,704
CME Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,099	1,229,133	1,199,063	2,578
Coinbase Global, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	370	82,143	82,225	1,871
Corpay, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,060	291,352	282,395	(2,615)
Euronet Worldwide, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	50	5,269	5,175	21
FactSet Research Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	225	93,806	91,861	155
Fidelity National Information Services, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	9,276	694,208	699,039	23,164
Fiserv, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,735	835,136	1,003,784	186,826
Franklin Resources, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	12,231	280,107	273,363	26,830
Intercontinental Exchange, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,991	257,455	272,548	24,183
International Money Express, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	100	2,046	2,084	83
Mastercard, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	629	261,571	277,490	22,205
Morningstar, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	325	89,563	96,151	8,598
NCR Atleos Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,991	37,543	53,797	17,160
Open Lending Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	74	406	413	17
Payoneer Global, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	18,620	92,333	103,155	12,832
PayPal Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	17,717	1,005,150	1,028,118	44,845
Shift4 Payments, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	962	55,993	70,563	21,488
T Rowe Price Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,462	262,668	283,893	51,531
Visa, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,880	471,398	493,444	34,526
					<u>105,621</u>	<u>7,594,150</u>	<u>8,335,444</u>	<u>990,285</u>
<b>Food, Beverage &amp; Tobacco</b>								
Altria Group, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	10,824	440,666	493,033	158,840
Archer-Daniels-Midland Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,438	269,263	268,277	4,688
B&G Foods, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	21,691	210,496	175,263	(20,521)
Celsius Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	8,515	568,734	486,121	(70,233)
Coca-Cola Co. (The) . . . . .	USFF +0.250%	Weekly	MS	08/27/24	11,500	665,532	731,975	122,407
Conagra Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	15,262	440,027	433,746	13,195
General Mills, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	2,694	171,597	170,422	9,207

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Food, Beverage &amp; Tobacco — (continued)</b>								
Hormel Foods Corp. .	USFF +0.250%	Weekly	MS	07/11/28	4,300	\$ 134,425	\$ 131,107	\$ 1,111
Ingredion, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,365	260,640	271,266	18,784
Kellanova . . . . .	USFF +0.250%	Weekly	MS	07/11/28	10,112	561,734	583,260	40,695
Keurig Dr Pepper, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	9,326	316,302	311,488	4,058
Kraft Heinz Co. (The).	USFF +0.250%	Weekly	MS	01/12/29	14,606	507,023	470,605	(28,270)
Lancaster Colony Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	937	177,398	177,065	4,490
McCormick & Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	8,366	566,021	593,484	39,588
Mission Produce, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	146	1,462	1,442	13
Molson Coors Beverage Co., Class B. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,688	96,431	85,801	(5,912)
Mondelez International, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,128	77,216	73,816	(1,292)
Monster Beverage Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	621	30,170	31,019	1,510
Philip Morris International, Inc. . .	USFF +0.250%	Weekly	MS	07/11/28	1,481	136,817	150,070	20,262
Primo Water Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,617	111,843	144,648	35,968
Simply Good Foods Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,923	64,501	69,478	6,382
SunOpta, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,556	27,755	24,602	(2,547)
Turning Point Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	17	547	546	11
Tyson Foods, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,994	115,305	113,937	1,776
Utz Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,022	73,227	66,926	(4,443)
Vita Coco Co., Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	8,600	210,559	239,510	33,535
Vital Farms, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,230	46,460	57,527	12,247
					<u>158,959</u>	<u>6,282,151</u>	<u>6,356,434</u>	<u>395,549</u>
<b>Health Care Equipment &amp; Services</b>								
Addus HomeCare Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	68	7,734	7,895	331
Align Technology, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,240	1,148,953	1,023,663	(100,283)
AMN Healthcare Services, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	131	6,650	6,711	207
Astrana Health, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,279	87,175	92,436	7,101
Atrion Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	285	130,824	128,943	1,488
Avanos Medical, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,570	91,228	91,034	1,790

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Health Care Equipment &amp; Services</b>								
<b>— (continued)</b>								
Baxter International, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	15,157	\$ 505,880	\$507,002	\$ 19,762
Becton Dickinson & Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	764	176,314	178,554	7,624
Cencora, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,600	333,458	360,480	36,135
Centene Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	11,363	782,653	753,367	(12,251)
Cigna Group (The) . .	USFF +0.250%	Weekly	MS	01/12/29	1,481	498,956	489,574	4,506
Clover Health Investments Corp. .	USFF +0.250%	Weekly	MS	01/12/29	15	19	18	1
CONMED Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,276	174,336	157,772	(12,645)
Cross Country Healthcare, Inc. . . .	USFF +0.250%	Weekly	MS	07/08/27	4,787	116,679	66,252	(48,045)
CVS Health Corp. . . .	USFF +0.250%	Weekly	MS	08/27/24	8,506	544,262	502,364	(28,606)
DaVita, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,038	325,477	559,546	249,361
Definitive Healthcare Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,831	56,122	37,297	(17,603)
Elevance Health, Inc..	USFF +0.250%	Weekly	MS	01/12/29	429	228,121	232,458	10,527
Envista Holdings Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	18,464	337,179	307,056	(22,783)
Evolent Health, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,950	185,399	113,764	(68,179)
Fulgent Genetics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,321	74,326	25,918	(46,916)
GE Healthcare Technologies, Inc. .	USFF +0.250%	Weekly	MS	01/07/27	6,453	452,873	502,818	60,337
GeneDx Holdings Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	415	11,173	10,848	(81)
Guardant Health, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	13,643	377,859	394,010	24,376
HCA Healthcare, Inc..	USFF +0.250%	Weekly	MS	01/07/27	978	259,193	314,212	62,641
Hologic, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	9,261	686,247	687,629	15,923
Humana, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	536	187,229	200,276	24,287
McKesson Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	254	141,420	148,346	10,121
Medtronic PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	12,189	1,002,637	959,396	(10,650)
Molina Healthcare, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,138	396,680	338,327	(50,257)
Omnicell, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,042	91,561	82,347	(7,221)
Owens & Minor, Inc..	USFF +0.250%	Weekly	MS	07/11/28	6,006	119,067	81,081	(35,394)
Penumbra, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,836	364,073	330,425	(25,723)
Phreesia, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,212	73,368	68,094	(3,939)
Privia Health Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,379	48,929	41,347	(7,052)
PROCEPT BioRobotics Corp. .	USFF +0.250%	Weekly	MS	01/12/29	610	41,303	37,265	(3,138)
Quest Diagnostics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	637	79,583	87,193	10,087
ResMed, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,562	472,542	490,418	29,502

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Health Care Equipment &amp; Services</b>								
<b>— (continued)</b>								
Solventum Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	6,104	\$ 359,959	\$ 322,780	\$ (29,344)
STERIS PLC								
(Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,260	275,629	276,620	7,047
Surmodics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	16	671	673	17
Tandem Diabetes								
Care, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,318	67,297	53,102	(12,729)
Tenet Healthcare								
Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,219	607,228	694,284	100,273
UnitedHealth Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	549	269,406	279,584	14,691
Universal Health Services, Inc.,								
Class B. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,144	192,553	211,560	23,620
Veeva Systems, Inc.,								
Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	969	174,704	177,337	6,429
Zimmer Biomet Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,760	432,459	408,073	(13,590)
					<u>180,045</u>	<u>12,997,388</u>	<u>12,840,149</u>	<u>171,755</u>
<b>Household &amp; Personal Products</b>								
BellRing Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	10,640	577,535	607,970	43,112
Central Garden & Pet								
Co., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	17	556	562	19
Clorox Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	965	146,236	131,694	(11,500)
Colgate-Palmolive								
Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,935	468,770	575,932	122,055
Coty, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	6,578	75,595	65,912	(8,067)
Edgewell Personal								
Care Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,732	67,915	69,609	3,382
elf Beauty, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2	177	421	249
Estee Lauder Cos.,								
Inc. (The), Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	6,198	761,371	659,467	(83,400)
Kenvue, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	14,034	266,741	255,138	(2,424)
Kimberly-Clark Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,154	521,717	574,083	90,918
Oddity Tech Ltd.,								
Class A (Israel) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,116	107,013	122,334	17,785
Olaplex Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	658	1,068	1,013	(31)
Procter & Gamble Co. (The) . . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,779	256,438	293,393	70,918
Reynolds Consumer								
Products, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,201	63,167	61,584	264
WD-40 Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	493	121,588	108,283	(10,721)
					<u>58,502</u>	<u>3,435,887</u>	<u>3,527,395</u>	<u>232,559</u>
<b>Materials</b>								
Agnico Eagle Mines Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	17,193	1,132,821	1,124,422	21,243



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials — (continued)</b>								
Alamos Gold, Inc.,								
Class A (Canada) .	USFF +0.250%	Weekly	MS	01/10/28	14,749	\$ 170,812	\$ 231,264	\$ 65,771
Alcoa Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	6,350	242,611	252,603	15,273
Alpha Metallurgical Resources, Inc. . . .	USFF +0.250%	Weekly	MS	01/07/27	943	283,540	264,540	(12,819)
AptarGroup, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,135	158,445	159,819	5,285
Arch Resources, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	293	44,205	44,603	1,362
Ashland, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	239	22,528	22,583	546
ATI, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	14,043	826,607	778,684	(30,378)
Avery Dennison Corp. . . .	USFF +0.250%	Weekly	MS	01/12/29	1,893	416,314	413,904	8,214
Axalta Coating Systems Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	14,755	504,991	504,178	10,179
Balchem Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	481	70,227	74,050	5,355
Ball Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	22,484	1,425,127	1,349,490	(38,125)
Cabot Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,578	346,483	328,782	(8,902)
Carpenter Technology Corp. . . .	USFF +0.250%	Weekly	MS	07/11/28	3,060	217,684	335,315	123,436
Celanese Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,407	816,316	729,350	(70,007)
Clearwater Paper Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	127	6,377	6,156	(82)
Cleveland-Cliffs, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	45,093	701,053	693,981	3,745
Corteva, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	16,115	902,483	869,243	(14,249)
Crown Holdings, Inc. .	USFF +0.250%	Weekly	MS	01/12/29	6,442	528,669	479,220	(36,693)
Dow, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,654	90,623	87,745	(906)
DuPont de Nemours, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,220	412,121	420,158	20,037
Eastman Chemical Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	348	25,737	34,094	9,763
Ecolab, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,545	333,699	367,710	42,518
Fortuna Mining Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	54,749	200,981	267,723	71,117
Freeport-McMoRan, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,540	236,860	220,644	(9,406)
Hawkins, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	149	7,651	13,559	6,166
HB Fuller Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,907	135,139	146,763	15,232
Hudbay Minerals, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	17,643	164,698	159,669	(1,428)
Innospec, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	771	86,594	95,288	11,325
International Flavors & Fragrances, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	764	57,729	72,740	17,300
International Paper Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	5,301	183,889	228,738	52,613
Kaiser Aluminum Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,136	107,672	99,854	(5,474)
Kinross Gold Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	31,112	236,904	258,852	27,420
Knife River Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,998	135,034	140,140	7,842

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials — (continued)</b>								
Kronos Worldwide, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	406	\$ 5,414	\$ 5,095	\$ (146)
Linde PLC (Ireland) . .	USFF +0.250%	Weekly	MS	08/27/24	1,349	523,498	591,955	89,521
Louisiana-Pacific Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,072	95,535	88,258	(5,087)
LyondellBasell Industries NV, Class A (Netherlands) . . . .	USFF +0.250%	Weekly	MS	01/12/29	757	73,745	72,415	7,416
Martin Marietta Materials, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	890	504,519	482,202	(10,242)
Metallus, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	594	13,344	12,040	(1,013)
Minerals Technologies, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	1,347	83,892	112,017	30,187
NewMarket Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	220	104,624	113,425	12,878
Newmont Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,262	94,583	94,710	2,625
Olin Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	720	36,036	33,948	(1,567)
Orla Mining Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	420	1,707	1,613	(56)
Packaging Corp. of America . . . . .	USFF +0.250%	Weekly	MS	01/12/29	22	4,033	4,016	72
Pan American Silver Corp. (Canada) . . .	USFF +0.250%	Weekly	MS	01/12/29	11,852	244,215	235,618	(3,215)
PPG Industries, Inc. .	USFF +0.250%	Weekly	MS	01/12/29	398	51,127	50,104	173
Quaker Chemical Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,274	237,286	216,198	(14,879)
Royal Gold, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	436	44,968	54,570	11,190
RPM International, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,543	151,322	166,150	18,376
Scotts Miracle-Gro Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	7,829	458,334	509,355	71,807
Sealed Air Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,213	154,192	146,570	(3,414)
Sherwin-Williams Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	332	78,676	99,079	22,790
Sonoco Products Co..	USFF +0.250%	Weekly	MS	01/12/29	891	49,010	45,192	(2,751)
Southern Copper Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	558	59,970	60,119	1,455
Steel Dynamics, Inc. .	USFF +0.250%	Weekly	MS	01/12/29	895	115,391	115,903	3,435
					<u>343,497</u>	<u>14,418,045</u>	<u>14,586,416</u>	<u>542,828</u>
<b>Media &amp; Entertainment</b>								
Alphabet, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	08/27/24	12,182	1,462,689	2,218,951	800,682
Angi, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	798	1,533	1,532	33
Bumble, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	39,473	445,420	414,861	(20,864)
Charter Communications, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,873	502,804	559,952	68,092

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Media &amp; Entertainment — (continued)</b>								
Cinemark Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	6,111	\$ 88,238	\$ 132,120	\$ 45,803
Comcast Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	5,347	175,801	209,389	46,568
Electronic Arts, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,863	346,357	398,902	61,991
EverQuote, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2	41	42	2
Fox Corp., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	353	12,104	12,133	293
Interpublic Group of Cos., Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	08/27/24	7,635	219,014	222,102	20,809
John Wiley & Sons, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	15	609	611	16
Match Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,094	177,633	154,756	(19,011)
Meta Platforms, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,867	797,667	1,949,819	1,188,661
Netflix, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,039	451,930	701,200	259,529
News Corp., Class A . . . . .	USFF +0.250%	Weekly	MS	08/27/24	3,668	93,398	101,127	10,501
Omnicom Group, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,028	91,284	92,212	5,007
Pinterest, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	826	33,054	36,402	5,477
PubMatic, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,266	27,645	25,712	(1,330)
Sirius XM Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	100,683	312,367	284,933	(22,597)
Sphere Entertainment Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,902	214,637	206,924	(3,041)
Spotify Technology SA (Luxembourg). . . . .	USFF +0.250%	Weekly	MS	01/12/29	301	72,436	94,451	23,592
Thryv Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	114	2,130	2,031	(52)
TripAdvisor, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/12/29	8,780	233,246	156,372	(71,797)
Vimeo, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	23,719	92,631	88,472	(2,142)
Walt Disney Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	11,270	1,059,113	1,118,998	84,629
Yelp, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,537	59,991	56,792	(2,588)
ZipRecruiter, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,220	41,433	29,270	(11,276)
					<u>248,966</u>	<u>7,015,205</u>	<u>9,270,066</u>	<u>2,466,987</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
AbbVie, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	99	16,789	16,980	659
ADMA Biologics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	6,512	59,017	72,804	16,604
Agilent Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,737	561,422	614,057	67,796
Alnylam Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	479	113,086	116,397	5,773
Amgen, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2	444	625	209

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (continued)</b>								
Amphastar Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,079	\$ 157,847	\$ 123,160	\$(31,419)
ANI Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,186	66,232	75,524	10,713
Ardelyx, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	46,869	260,799	347,299	92,177
Biogen, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,183	253,869	274,243	26,565
Bio-Rad Laboratories, Inc., Class A . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,628	458,544	444,623	(4,309)
Bristol-Myers Squibb Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	31,423	1,323,071	1,304,997	10,723
Collegium Pharmaceutical, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	9,074	258,650	292,183	38,969
Danaher Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	530	138,460	132,421	(2,775)
Elanco Animal Health, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	17,586	294,898	253,766	(34,713)
Eli Lilly & Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	350	271,961	316,883	51,145
Gilead Sciences, Inc. .	USFF +0.250%	Weekly	MS	01/12/29	9,938	679,167	681,846	26,469
Harmony Biosciences Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	10,011	321,157	302,032	(12,312)
Illumina, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	480	49,150	50,102	2,038
Incyte Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,386	123,911	144,639	24,037
IQVIA Holdings, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	1,857	401,200	392,644	176
Johnson & Johnson . .	USFF +0.250%	Weekly	MS	08/27/24	9,699	1,448,525	1,417,606	63,841
Merck & Co., Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	4,797	517,609	593,869	96,222
Mettler-Toledo International, Inc. . .	USFF +0.250%	Weekly	MS	01/07/27	147	159,336	205,446	49,579
Myriad Genetics, Inc. .	USFF +0.250%	Weekly	MS	01/12/29	228	5,517	5,577	181
Natera, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	910	100,275	98,544	176
Neurocrine Biosciences, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	3,562	490,812	490,381	9,951
Nurix Therapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	997	20,629	20,807	628
Pacira BioSciences, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	371	10,333	10,614	507
Perrigo Co. PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	46	1,187	1,181	21
QIAGEN NV (Netherlands) . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,181	49,795	48,527	(183)
Regeneron Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	50	52,988	52,552	717
Repligen Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,206	156,741	152,028	(1,301)
Rhythm Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,285	31,551	52,762	21,899

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (continued)</b>								
Thermo Fisher Scientific, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	761	\$ 419,922	\$ 420,833	\$ 10,675
Twist Bioscience Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	9,040	328,314	445,491	124,323
Vera Therapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	25	443	905	472
Vir Biotechnology, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,193	12,103	10,618	(1,221)
Waters Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,253	386,114	363,520	(14,189)
					<u>186,160</u>	<u>10,001,868</u>	<u>10,348,486</u>	<u>650,823</u>
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Advanced Micro Devices, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,255	631,229	852,414	242,813
Alpha & Omega Semiconductor Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	19	693	710	33
Amkor Technology, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,147	125,076	165,963	46,123
Analog Devices, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,614	368,503	368,412	7,988
Applied Materials, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	3,446	494,710	813,222	342,949
Broadcom, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,291	1,817,755	2,072,739	323,976
Cirrus Logic, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,307	427,168	549,832	133,526
Credo Technology Group Holding Ltd. (Cayman Islands) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	15,247	419,717	486,989	76,408
Entegris, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	999	127,098	135,265	11,438
GLOBALFOUNDRIES, Inc. (Cayman Islands) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,689	129,606	135,956	9,079
Ichor Holdings Ltd. (Cayman Islands) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,442	54,464	55,589	2,312
KLA Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	526	314,598	433,692	127,706
Lam Research Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	358	252,246	381,216	138,884
Microchip Technology, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,334	504,862	488,061	(5,331)
Micron Technology, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,497	582,217	591,490	20,847
MKS Instruments, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,043	257,236	266,775	15,494
Monolithic Power Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	805	419,884	661,452	253,073
NVIDIA Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	16,747	1,306,675	2,068,924	791,072
NXP Semiconductors NV (Netherlands) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,905	476,397	781,706	330,257
ON Semiconductor Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	7,016	517,272	480,947	(25,066)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Semiconductors &amp; Semiconductor Equipment — (continued)</b>								
Photronics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	10,978	\$ 198,117	\$ 270,827	\$ 77,023
Qorvo, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,679	495,947	542,951	58,246
QUALCOMM, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	11,011	1,587,246	2,193,171	665,822
Rambus, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,850	157,273	167,466	13,780
Semtech Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	7,242	224,646	216,391	(3,365)
Skyworks Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	473	43,193	50,412	13,065
Texas Instruments, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,853	365,235	360,464	(5,397)
					<u>119,773</u>	<u>12,299,063</u>	<u>15,593,036</u>	<u>3,662,755</u>
<b>Software &amp; Services</b>								
A10 Networks, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,135	15,371	15,720	684
Accenture PLC, Class A (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	4,000	1,213,119	1,213,640	35,517
Adobe, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,354	517,731	752,201	246,370
Alarm.com Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,352	284,351	276,526	(1,636)
Amdocs Ltd. (Guernsey) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	824	72,377	65,030	(5,243)
Appfolio, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,782	399,141	435,824	45,559
AppLovin Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	8,536	652,006	710,366	77,911
ASGN, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,595	246,493	228,801	(12,326)
Bitfarms Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	167,057	357,054	429,336	81,535
Blackbaud, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	657	46,745	50,044	4,331
BlackLine, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,477	115,182	120,011	7,335
Box, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	12,179	331,148	322,013	(2,420)
Cadence Design Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	470	124,897	144,643	22,464
CGI, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	500	52,916	49,905	(1,858)
Clear Secure, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,263	89,987	98,471	11,167
CrowdStrike Holdings, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,401	880,531	920,039	58,673
Digimarc Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	74	2,231	2,295	113
DocuSign, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,137	59,128	60,830	2,989
Dolby Laboratories, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,354	107,084	107,277	2,524
Dropbox, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	13,164	285,322	295,795	16,383
DXC Technology Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,433	92,033	84,626	(6,237)
Envestnet, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	828	51,143	51,825	1,796
Fortinet, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	4,286	250,403	258,317	13,365
Gen Digital, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	15,550	287,569	388,439	115,761
Globant S.A. (Luxembourg) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	628	113,469	111,947	(2,520)



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Software &amp; Services — (continued)</b>								
Guidewire Software, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,234	\$ 398,541	\$ 445,936	\$ 56,070
Informatica, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,958	188,121	183,983	(132)
InterDigital, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	946	88,501	110,266	27,825
International Business Machines Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	763	125,288	131,961	11,218
Intuit, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	885	502,760	581,631	95,711
JFrog Ltd. (Israel) . . .	USFF +0.250%	Weekly	MS	07/11/28	2,267	72,838	85,126	14,158
Kyndryl Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	7,505	173,197	197,457	28,030
LiveRamp Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,277	212,566	194,210	(13,729)
Microsoft Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	3,243	905,255	1,449,459	626,744
NCR Voyix Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	11,595	158,201	143,198	(11,559)
Nutanix, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	5,438	167,680	309,150	150,821
Okta, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,207	125,386	112,987	(10,443)
Oracle Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	8,352	912,690	1,179,302	315,944
Palo Alto Networks, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,355	510,968	798,369	310,024
Pegasystems, Inc. . . .	USFF +0.250%	Weekly	MS	01/12/29	6,096	377,032	368,991	126
PTC, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	677	117,781	122,991	8,270
Q2 Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,938	166,451	237,580	74,752
Qualys, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,683	233,029	239,996	10,154
Salesforce, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	3,610	804,095	928,131	142,855
Samsara, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,968	74,916	100,022	30,918
SEMrush Holdings, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,459	21,510	19,536	(1,505)
ServiceNow, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	1,563	936,823	1,229,565	338,033
Smartsheet, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,416	59,862	62,417	3,859
SPS Commerce, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	459	77,665	86,365	10,464
Squarespace, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	43	1,207	1,876	1,103
Synopsys, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	139	84,298	82,713	251
Verint Systems, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	2,722	82,301	87,648	7,139
VeriSign, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	1,609	289,495	286,080	2,887
Yext, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	13,711	98,286	73,354	(23,341)
Zoom Video Communications, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	9,673	574,730	572,545	10,324
					<u>368,827</u>	<u>15,188,904</u>	<u>17,616,766</u>	<u>2,929,208</u>
<b>Technology Hardware &amp; Equipment</b>								
Amphenol Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	8,742	457,999	588,949	142,723
Apple, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	16,425	2,777,227	3,459,434	776,025

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Technology Hardware &amp; Equipment — (continued)</b>								
Arlo Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	8,477	\$ 98,461	\$110,540	\$ 14,233
Badger Meter, Inc. . . .	USFF +0.250%	Weekly	MS	07/08/27	310	42,691	57,769	16,313
Bel Fuse, Inc., Class B. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,615	81,416	105,363	26,003
Benchmark Electronics, Inc. . . .	USFF +0.250%	Weekly	MS	01/12/29	2,033	83,742	80,222	(1,375)
CDW Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	727	152,042	162,732	16,023
Ciena Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,305	58,585	62,875	6,313
Cisco Systems, Inc. . . .	USFF +0.250%	Weekly	MS	01/12/29	12,180	554,900	578,672	35,849
Corning, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,225	74,383	86,441	14,818
Diebold Nixdorf, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	189	7,232	7,273	199
ePlus, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	89	6,477	6,558	222
F5, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,510	413,868	432,297	27,141
Fabrinet (Cayman Islands) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	491	80,560	120,192	41,386
Hewlett Packard Enterprise Co. . . . .	USFF +0.250%	Weekly	MS	08/27/24	21,238	321,447	449,608	151,728
HP, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	16,481	355,368	577,165	298,699
Insight Enterprises, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	813	102,305	161,267	61,189
Itron, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,570	539,267	551,207	23,678
Jabil, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,479	290,626	269,690	(14,325)
Juniper Networks, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,171	76,088	79,155	4,971
Keysight Technologies, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	400	54,631	54,700	1,259
Knowles Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	46	786	794	26
Littelfuse, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	140	32,725	35,783	4,275
Napco Security Technologies, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	2,212	56,034	114,913	60,743
NetApp, Inc. . . . .	USFF +0.250%	Weekly	MS	08/27/24	3,264	275,333	420,403	165,775
NetScout Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,361	170,329	116,343	(50,279)
PC Connection, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	2	128	128	4
Pure Storage, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	6,900	435,621	443,049	15,538
Rogers Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,143	133,046	137,857	7,708
ScanSource, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	734	34,386	32,524	(1,114)
Seagate Technology Holdings PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,451	221,020	356,385	154,383
Super Micro Computer, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	232	198,947	190,089	(4,527)
TD SYNnex Corp. . . .	USFF +0.250%	Weekly	MS	07/11/28	426	45,123	49,160	5,815
TE Connectivity Ltd. (Switzerland) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,215	158,434	182,772	29,388
Vontier Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,396	121,712	129,727	10,746

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Technology Hardware &amp; Equipment — (continued)</b>								
Western Digital Corp..	USFF +0.250%	Weekly	MS	07/11/28	6,213	\$ 324,546	\$ 470,759	\$ 153,278
Zebra Technologies Corp., Class A . . . .	USFF +0.250%	Weekly	MS	01/12/29	211	63,139	65,184	3,438
					<u>142,416</u>	<u>8,900,624</u>	<u>10,747,979</u>	<u>2,198,269</u>
<b>Telecommunication Services</b>								
Anterix, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	14	539	554	28
AT&T, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	17,432	268,997	333,126	78,576
IDT Corp., Class B . .	USFF +0.250%	Weekly	MS	01/12/29	25	895	898	23
Iridium Communications, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	10,612	303,048	282,491	(12,456)
Lumen Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	31,257	40,559	34,383	(6,819)
T-Mobile US, Inc. . . .	USFF +0.250%	Weekly	MS	01/10/28	3,241	448,725	570,999	138,419
Verizon Communications, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	10,019	367,906	413,184	79,168
					<u>72,600</u>	<u>1,430,669</u>	<u>1,635,635</u>	<u>276,939</u>
<b>Transportation</b>								
CSX Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	18,545	592,898	620,330	51,325
Delta Air Lines, Inc. . .	USFF +0.250%	Weekly	MS	07/11/28	9,126	291,065	432,937	150,033
FedEx Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,230	518,748	668,643	172,152
FTAI Infrastructure, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,841	37,811	41,778	4,853
Genco Shipping & Trading Ltd. (Marshall Islands) .	USFF +0.250%	Weekly	MS	01/12/29	568	11,912	12,104	452
Kirby Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,558	181,888	186,539	8,611
Old Dominion Freight Line, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	1,341	254,982	236,821	(11,728)
SkyWest, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,423	294,131	445,066	157,644
Uber Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,855	301,475	352,861	58,797
Union Pacific Corp. . .	USFF +0.250%	Weekly	MS	07/11/28	1,086	246,140	245,718	4,930
United Parcel Service, Inc., Class B. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,097	149,310	150,124	2,186
Universal Logistics Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	51	2,190	2,070	(69)
XPO, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2	101	212	114
					<u>50,723</u>	<u>2,882,651</u>	<u>3,395,203</u>	<u>599,300</u>
<b>Utilities</b>								
ALLETE, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	5,097	280,468	317,798	53,550
American Water Works Co., Inc. . . .	USFF +0.250%	Weekly	MS	01/10/28	1,261	171,399	162,871	(1,389)
Atmos Energy Corp. .	USFF +0.250%	Weekly	MS	01/12/29	705	81,360	82,238	3,122
Avista Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	234	7,954	8,099	319

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Utilities — (continued)</b>								
Black Hills Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,774	\$ 87,359	\$ 96,470	\$ 14,766
CMS Energy Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,777	108,914	105,785	(554)
Constellation Energy Corp. . . . .	USFF +0.250%	Weekly	MS	08/27/24	3,474	374,459	695,738	335,140
Duke Energy Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	6,605	606,485	662,019	79,074
Edison International . . . . .	USFF +0.250%	Weekly	MS	01/12/29	520	38,118	37,341	(285)
Montauk Renewables, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	202	1,075	1,151	101
NRG Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	8,017	369,641	624,204	269,626
Public Service Enterprise Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,849	184,908	209,971	31,345
Southwest Gas Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	835	57,800	58,767	2,868
Vistra Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,643	48,861	141,265	94,853
WEC Energy Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,178	97,531	92,426	(2,981)
					36,171	2,516,332	3,296,143	879,555
<b>Total Reference Entity — Long</b>						165,827,420	186,677,701	26,219,552

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Short</b>								
<b>Automobiles &amp; Components</b>								
Fox Factory Holding Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,077)	\$ (206,116)	\$ (196,471)	\$ 5,706
Harley-Davidson, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,410)	(119,986)	(114,371)	2,837
Mobileye Global Inc, Class A. . . . .	USFF -0.930%	Weekly	MS	07/11/28	(58,652)	(1,697,006)	(1,647,241)	16,822
Phinia, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,711)	(66,835)	(67,345)	(2,531)
QuantumScape Corp. . . . .	USFF -0.680%	Weekly	MS	07/11/28	(42,100)	(260,536)	(207,132)	48,347
Tesla, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,432)	(446,928)	(481,244)	(44,199)
Thor Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(842)	(96,849)	(78,685)	18,708
					(113,224)	(2,894,256)	(2,792,489)	45,690
<b>Capital Goods</b>								
3D Systems Corp. . . . .	USFF -0.265%	Weekly	MS	07/08/27	(43,216)	(323,763)	(132,673)	185,004
AAON, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,492)	(391,595)	(391,882)	(8,876)
AAR Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(761)	(54,718)	(55,325)	(1,668)
Advanced Drainage Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,729)	(301,982)	(277,314)	19,285
AeroVironment, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(807)	(103,997)	(147,003)	(47,120)
Albany International Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,575)	(511,194)	(470,809)	25,511
Ameresco, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(11,311)	(496,908)	(325,870)	161,314

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
American Woodmark Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(777)	\$ (65,115)	\$ (61,072)	\$ 2,786
Archer Aviation, Inc., Class A. . . . .	USFF -15.699%	Weekly	MS	07/11/28	(55,178)	(250,801)	(194,227)	51,706
Arcosa, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,658)	(303,076)	(305,114)	(8,235)
Astec Industries, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(1,125)	(36,107)	(33,367)	2,022
Atkore Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(861)	(134,927)	(116,175)	16,726
Atmus Filtration Technologies Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(30,413)	(923,710)	(875,286)	30,493
ATS Corp (Canada). .	USFF -0.250%	Weekly	MS	01/12/29	(863)	(27,669)	(27,884)	(751)
Axon Enterprise, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(3,619)	(1,074,046)	(1,064,855)	(11,658)
Ballard Power Systems, Inc. (Canada) . . . . .	USFF -1.300%	Weekly	MS	01/05/26	(71,822)	(843,656)	(161,599)	665,962
Barnes Group, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(4,629)	(149,613)	(191,687)	(46,732)
Beacon Roofing Supply, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(11,917)	(1,148,121)	(1,078,488)	47,768
Bloom Energy Corp., Class A. . . . .	USFF -0.580%	Weekly	MS	01/12/29	(16,003)	(164,971)	(195,877)	(34,108)
Boeing Co. (The). . .	USFF -0.250%	Weekly	MS	01/12/29	(2,623)	(498,135)	(477,412)	12,467
Cadre Holdings, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(2,998)	(96,027)	(100,613)	(6,449)
CAE, Inc. (Canada) . .	USFF -0.250%	Weekly	MS	01/12/29	(6,851)	(137,267)	(127,292)	7,312
Carrier Global Corp. .	USFF -0.250%	Weekly	MS	01/12/29	(7,803)	(495,127)	(492,213)	(9,275)
ChargePoint Holdings, Inc. . . . .	USFF -8.776%	Weekly	MS	01/10/28	(111,813)	(450,810)	(168,838)	273,394
Columbus McKinnon Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(618)	(22,524)	(21,346)	742
Construction Partners, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(6,084)	(320,828)	(335,898)	(22,077)
Distribution Solutions Group Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2)	(60)	(60)	—
Encore Wire Corp. . .	USFF -0.250%	Weekly	MS	01/12/29	(1,201)	(316,607)	(348,086)	(40,694)
Energy Recovery, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,581)	(91,728)	(60,881)	29,067
Enovix Corp. . . . .	USFF -5.330%	Weekly	MS	07/11/28	(2,652)	(53,848)	(41,000)	11,804
EnPro, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(720)	(106,704)	(104,810)	(262)
ESCO Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,362)	(146,501)	(143,064)	496
Fluor Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(8,686)	(361,929)	(378,275)	(24,560)
GATX Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,569)	(445,747)	(472,393)	(40,275)
GMS, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(769)	(61,784)	(61,989)	(1,404)
Helios Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,640)	(213,675)	(173,810)	34,425
Hillenbrand, Inc. . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,690)	(171,241)	(147,674)	17,977
Huntington Ingalls Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,795)	(453,100)	(442,162)	689

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
John Bean Technologies Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(259)	\$ (31,070)	\$ (24,597)	\$ 6,516
Johnson Controls International PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,227)	(90,676)	(81,559)	13,602
Kadant, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(42)	(12,096)	(12,339)	(477)
Karat Packaging Inc. . . . .	USFF -0.730%	Weekly	MS	01/12/29	(40)	(1,144)	(1,183)	(61)
Lennox International, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(656)	(351,508)	(350,947)	(6,962)
Mercury Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(17,419)	(876,340)	(470,139)	389,190
Moog, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(735)	(85,126)	(122,965)	(40,730)
MYR Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,791)	(885,200)	(785,897)	82,120
Oshkosh Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,684)	(778,500)	(723,209)	37,890
Plug Power, Inc. . . . .	USFF -1.838%	Weekly	MS	01/10/28	(101,380)	(530,859)	(236,215)	284,338
Primoris Services Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,007)	(92,550)	(100,129)	(10,546)
RBC Bearings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(318)	(87,698)	(85,790)	148
Rocket Lab USA, Inc. . . . .	USFF -0.700%	Weekly	MS	07/11/28	(31,570)	(141,982)	(151,536)	(12,985)
Rockwell Automation, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(690)	(192,676)	(189,943)	(1,362)
Rush Enterprises, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(15,761)	(694,584)	(659,913)	15,524
Sensata Technologies Holding PLC (United Kingdom) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(14,772)	(529,444)	(552,325)	(36,835)
Simpson Manufacturing Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(964)	(164,322)	(162,463)	(1,318)
SiteOne Landscape Supply, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(344)	(57,338)	(41,765)	14,461
Spirit AeroSystems Holdings, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,653)	(141,723)	(152,944)	(13,995)
Standex International Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(342)	(61,447)	(55,113)	5,204
Stantec Inc (Canada). . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,096)	(89,205)	(91,571)	(4,261)
Stratasys Ltd. (Israel) . . . . .	USFF -0.630%	Weekly	MS	07/11/28	(10,688)	(129,755)	(89,672)	37,576
Sunrun, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,792)	(44,574)	(21,253)	22,456
Thermon Group Holdings Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,315)	(104,945)	(101,969)	806
Timken Co. (The) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,309)	(456,061)	(425,410)	20,448
Toro Co. (The) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,983)	(274,306)	(278,940)	(13,423)



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
WillScot Mobile Mini Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,202)	\$ (155,541)	\$ (120,523)	\$ 35,334
Xometry, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(13,159)	(305,635)	(152,118)	147,585
					(687,411)	(19,115,916)	(16,446,750)	2,263,049
<b>Commercial &amp; Professional Services</b>								
Alight, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(15,666)	(122,235)	(115,615)	4,269
CACI International, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(493)	(185,955)	(212,054)	(31,244)
Casella Waste Systems, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,619)	(560,531)	(656,737)	(107,087)
CBIZ, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,041)	(499,895)	(521,738)	(32,235)
Clarivate PLC (Jersey) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(19,899)	(167,606)	(113,225)	51,128
Clean Harbors, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,431)	(277,790)	(323,621)	(51,630)
Concentrix Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(9,608)	(690,401)	(607,994)	64,737
Copart, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,438)	(406,205)	(402,842)	(4,522)
CSG Systems International, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(181)	(7,442)	(7,452)	(133)
Dayforce, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(22,795)	(1,370,073)	(1,130,632)	212,845
Driven Brands Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(21,956)	(382,600)	(279,500)	95,674
Exponent, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,348)	(394,847)	(413,582)	(30,905)
GEO Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(528)	(7,470)	(7,582)	(256)
GFL Environmental, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(11,877)	(399,009)	(462,372)	(72,263)
Harsco Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(106)	(910)	(915)	(22)
Huron Consulting Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,265)	(206,792)	(223,102)	(20,324)
Insperty, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,542)	(381,998)	(323,066)	50,697
Liquidity Services Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6)	(120)	(120)	(2)
Montrose Environmental Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(365)	(16,855)	(16,264)	264
Parsons Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,758)	(141,455)	(143,822)	(5,113)
Paychex, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(8,747)	(1,066,954)	(1,037,044)	9,198
Paycom Software, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(291)	(97,056)	(41,625)	53,149
Paycor HCM, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(11,348)	(143,117)	(144,120)	(3,780)
Paylocity Holding Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,063)	(235,396)	(140,157)	90,671
Science Applications International Corp . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,087)	(271,653)	(245,327)	21,217
Stericycle, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(17,259)	(890,630)	(1,003,266)	(129,924)
Upwork, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(20,957)	(264,026)	(225,288)	33,861
Verisk Analytics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(674)	(175,449)	(181,677)	(9,896)
Verra Mobility Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(9,843)	(238,855)	(267,730)	(33,960)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Commercial &amp; Professional Services — (continued)</b>								
Vestis Corp . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,724)	\$ (146,615)	\$ (94,465)	\$ 49,035
Waste Connections, Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,345)	(233,961)	(235,859)	(6,439)
WNS Holdings Ltd. (Jersey) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(243)	(12,653)	(12,758)	(349)
					<u>(219,503)</u>	<u>(9,996,554)</u>	<u>(9,591,551)</u>	<u>196,661</u>
<b>Consumer Discretionary Distribution &amp; Retail</b>								
Asbury Automotive Group, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(582)	(134,100)	(132,620)	(1,123)
AutoNation Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,390)	(381,635)	(380,918)	(6,984)
Boot Barn Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,299)	(220,552)	(296,410)	(80,139)
Buckle, Inc. (The) . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,245)	(144,330)	(119,870)	13,589
Caleres, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,461)	(94,123)	(116,290)	(25,345)
Five Below, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(13,049)	(1,502,907)	(1,421,950)	51,782
Floor & Decor Holdings, Inc., Class A. . . . .								
	USFF -0.250%	Weekly	MS	01/12/29	(2,011)	(239,470)	(199,914)	35,887
Foot Locker, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(7,077)	(292,493)	(176,359)	100,951
GigaCloud Technology Inc, Class A (Cayman Islands) . . . . .								
	USFF -7.830%	Weekly	MS	01/12/29	(11,927)	(440,018)	(362,819)	70,467
Group 1 Automotive, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(518)	(153,821)	(153,991)	(3,221)
Leslie's, Inc. . . . .	USFF -0.253%	Weekly	MS	01/05/26	(204)	(6,256)	(855)	8,647
Lithia Motors, Inc. . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,589)	(423,914)	(401,143)	13,801
MarineMax, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,317)	(243,567)	(269,221)	(30,382)
Murphy U.S.A., Inc. . .	USFF -0.250%	Weekly	MS	01/12/29	(2,541)	(1,116,132)	(1,192,898)	(98,734)
Ollie's Bargain Outlet Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,097)	(278,016)	(304,032)	(31,413)
O'Reilly Automotive, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(284)	(305,165)	(299,921)	(680)
Penske Automotive Group, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(2,485)	(411,276)	(370,315)	27,334
RH . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(814)	(237,601)	(198,974)	34,015
Shoe Carnival, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(1,488)	(42,345)	(54,892)	(13,789)
Sonic Automotive, Inc., Class A . . . . .								
	USFF -0.250%	Weekly	MS	07/11/28	(3,657)	(196,120)	(199,197)	(9,537)
Urban Outfitters, Inc..	USFF -0.250%	Weekly	MS	01/12/29	(8,746)	(384,153)	(359,023)	17,562
Valvoline, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(22,791)	(942,058)	(984,571)	(60,800)
Victoria's Secret & Co. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(6,054)	(136,066)	(106,974)	27,472
Warby Parker, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(12,656)	(169,331)	(203,255)	(38,622)
					<u>(121,282)</u>	<u>(8,495,449)</u>	<u>(8,306,412)</u>	<u>738</u>

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Durables &amp; Apparel</b>								
Acushnet Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,025)	\$ (197,152)	\$ (192,027)	\$ 415
Amer Sports, Inc. (Cayman Islands). . . . .	USFF -0.980%	Weekly	MS	01/12/29	(15,870)	(237,637)	(199,486)	33,539
Brunswick Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(9,545)	(784,129)	(694,590)	73,598
Capri Holdings Ltd. (British Virgin Islands) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(18,894)	(933,290)	(625,014)	290,160
La-Z-Boy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,909)	(70,854)	(71,168)	(2,156)
Levi Strauss & Co., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,153)	(183,466)	(195,750)	(23,140)
Polaris, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,908)	(335,068)	(306,035)	20,323
SharkNinja, Inc. (Cayman Islands). . . . .	USFF -0.250%	Weekly	MS	01/12/29	(12,057)	(759,920)	(906,084)	(167,631)
Skechers USA, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,020)	(67,892)	(70,502)	(4,184)
Skyline Champion Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,888)	(660,861)	(602,162)	45,871
Steven Madden Ltd. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(11,007)	(468,745)	(465,596)	(8,717)
Sturm Ruger & Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,251)	(144,888)	(135,404)	6,197
Topgolf Callaway Brands Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(12,093)	(311,527)	(185,023)	120,457
VF Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(17,909)	(226,376)	(241,771)	(21,399)
Vizio Holding Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(14,682)	(156,593)	(158,566)	(5,012)
Whirlpool Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,735)	(285,642)	(279,517)	(5,196)
					(146,946)	(5,824,040)	(5,328,695)	353,125
<b>Consumer Services</b>								
Airbnb, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(974)	(159,927)	(147,688)	9,134
Bloomin' Brands, Inc.. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,779)	(90,708)	(72,670)	16,227
Bowlero Corp., Class A. . . . .	USFF -13.430%	Weekly	MS	01/12/29	(9,070)	(113,583)	(131,424)	(20,218)
Carnival Corp. (Panama) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(18,247)	(308,844)	(341,584)	(57,070)
Choice Hotels International, Inc. . . . .	USFF -3.330%	Weekly	MS	01/12/29	(2,095)	(256,721)	(249,305)	1,929
Churchill Downs, Inc.. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,290)	(160,245)	(180,084)	(25,002)
Coursera, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(59,180)	(649,742)	(423,729)	213,340
Dave & Buster's Entertainment, Inc.. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,184)	(212,599)	(166,565)	41,908
DoorDash, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(800)	(88,023)	(87,024)	(709)
Duolingo, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,063)	(414,422)	(430,486)	(24,559)
Everi Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,202)	(48,969)	(52,097)	(4,078)
Expedia Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,826)	(607,973)	(608,028)	(11,856)
First Watch Restaurant Group, Inc. . . . .	USFF -0.630%	Weekly	MS	07/11/28	(14,835)	(298,661)	(260,503)	32,361

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Services — (continued)</b>								
Krispy Kreme, Inc. . . .	USFF -0.250%	Weekly	MS	07/08/27	(40,119)	\$ (560,483)	\$ (431,680)	\$ 113,402
Kura Sushi USA Inc, Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(77)	(5,815)	(4,858)	845
Life Time Group Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(248)	(4,672)	(4,670)	(87)
Light & Wonder Inc. . .	USFF -0.250%	Weekly	MS	01/12/29	(1,415)	(142,682)	(148,405)	(8,492)
MGM Resorts International . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,247)	(260,963)	(277,617)	(21,719)
Mister Car Wash, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(59,569)	(521,250)	(424,131)	87,001
Norwegian Cruise Line Holdings Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,071)	(113,780)	(132,864)	(21,292)
Penn Entertainment, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(15,957)	(277,249)	(308,848)	(38,022)
Planet Fitness, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,752)	(488,201)	(496,880)	(18,156)
Portillo's, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(29,546)	(467,481)	(287,187)	171,220
Red Rock Resorts, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(9,336)	(422,234)	(512,826)	(126,692)
Service Corp. International . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,604)	(116,118)	(114,093)	(167)
Starbucks Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,104)	(503,280)	(475,196)	27,083
United Parks & Resorts, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,462)	(77,056)	(79,401)	(3,841)
Wendy's Co. (The) . .	USFF -0.250%	Weekly	MS	01/12/29	(12,148)	(239,082)	(206,030)	25,513
Wingstop, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,102)	(828,325)	(888,431)	(76,408)
					<u>(327,302)</u>	<u>(8,439,088)</u>	<u>(7,944,304)</u>	<u>281,595</u>
<b>Consumer Staples Distribution &amp; Retail</b>								
BJ's Wholesale Club Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,730)	(372,054)	(415,483)	(53,659)
Casey's General Stores, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,336)	(424,922)	(509,764)	(102,871)
Chefs' Warehouse, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,534)	(88,416)	(99,105)	(12,666)
Dollar Tree, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(9,926)	(1,093,426)	(1,059,799)	12,332
Grocery Outlet Holding Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(34,270)	(735,319)	(758,052)	(37,007)
Maplebear Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,557)	(137,166)	(114,322)	23,237
PriceSmart, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,883)	(289,300)	(315,300)	(36,649)
SpartanNash Co. . . .	USFF -0.250%	Weekly	MS	07/08/27	(8,794)	(255,930)	(164,975)	75,995
Sprouts Farmers Market, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,554)	(64,455)	(130,008)	(66,803)
United Natural Foods, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(14,688)	(342,182)	(192,413)	143,000
					<u>(85,272)</u>	<u>(3,803,170)</u>	<u>(3,759,221)</u>	<u>(55,091)</u>

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Energy</b>								
APA Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(735)	\$ (21,033)	\$ (21,638)	\$ (1,013)
Atlas Energy Solutions, Inc. . . . .	USFF -0.730%	Weekly	MS	07/11/28	(23,859)	(477,579)	(475,510)	(12,310)
Baytex Energy Corp. (Canada) . . . . .	USFF -0.252%	Weekly	MS	07/08/27	(107,377)	(360,407)	(373,672)	(25,969)
Cameco Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,157)	(160,791)	(155,324)	1,897
Cheniere Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,957)	(799,735)	(866,632)	(82,422)
Civitas Resources, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(9,904)	(706,976)	(683,376)	(13,064)
Clean Energy Fuels Corp. . . . .	USFF -0.270%	Weekly	MS	07/11/28	(42,315)	(157,427)	(112,981)	41,453
Comstock Resources, Inc. . . . .	USFF -0.580%	Weekly	MS	01/10/28	(36,545)	(405,375)	(379,337)	9,245
Core Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(7,589)	(233,590)	(153,981)	74,841
Crescent Energy Co., Class A. . . . .	USFF -0.630%	Weekly	MS	07/11/28	(7,908)	(93,171)	(93,710)	(4,631)
CVR Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,597)	(168,418)	(123,062)	41,291
DT Midstream, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,775)	(92,296)	(126,078)	(45,590)
Enbridge, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(21,108)	(775,731)	(751,234)	7,270
Equitrans Midstream Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,405)	(91,394)	(83,137)	8,950
Expro Group Holdings NV (Netherlands) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(13,811)	(257,998)	(316,548)	(64,935)
Green Plains, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,603)	(83,421)	(41,284)	40,519
Kinetik Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(7,432)	(281,892)	(307,982)	(73,468)
Kosmos Energy Ltd. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(62,856)	(414,904)	(348,222)	58,814
Liberty Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(14,117)	(332,828)	(294,904)	31,834
Magnolia Oil & Gas Corp., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,754)	(67,322)	(69,786)	(3,703)
Matador Resources Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,657)	(209,736)	(217,957)	(13,000)
New Fortress Energy, Inc. . . . .	USFF -0.980%	Weekly	MS	07/08/27	(9,076)	(436,635)	(199,490)	196,793
NextDecade Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(11,579)	(71,218)	(91,937)	(22,101)
Northern Oil and Gas, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,568)	(134,917)	(132,623)	(1,759)
NOV, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(51,938)	(955,186)	(987,341)	(55,110)
Obsidian Energy Ltd. (Canada) . . . . .	USFF -1.880%	Weekly	MS	01/12/29	(23)	(171)	(172)	(3)
Oceaneering International, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,297)	(84,433)	(78,007)	4,825
Par Pacific Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(20,934)	(620,386)	(528,583)	79,760

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Energy — (continued)</b>								
Patterson-UTL								
Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(26,441)	\$ (304,093)	\$ (273,929)	\$ 20,067
Permian Resources Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,101)	(83,918)	(82,381)	(1,845)
Precision Drilling Corp (Canada) . . .	USFF -0.250%	Weekly	MS	01/12/29	(28)	(1,930)	(1,970)	(76)
ProFrac Holding Corp., Class A . . . .	USFF -0.630%	Weekly	MS	07/08/27	(13,583)	(205,160)	(100,650)	100,786
ProPetro Holding Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(39,922)	(375,899)	(346,124)	22,151
RPC, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(11,977)	(82,721)	(74,856)	6,136
Select Water Solutions, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,187)	(65,915)	(66,201)	(1,572)
SilverBow Resources, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(10,706)	(405,778)	(405,008)	(7,106)
Southwestern Energy Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(26,749)	(194,568)	(180,021)	11,206
Talos Energy, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(24,474)	(340,448)	(297,359)	36,481
Targa Resources Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(14,765)	(1,708,545)	(1,901,437)	(228,023)
Transocean Ltd. (Switzerland). . . . .	USFF -0.630%	Weekly	MS	01/12/29	(13,807)	(80,038)	(73,867)	4,659
Uranium Energy Corp. . . . .	USFF -0.580%	Weekly	MS	01/12/29	(4,467)	(25,417)	(26,847)	(1,922)
Valaris Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(12,244)	(889,121)	(912,178)	(40,317)
Veren Inc (Canada) . .	USFF -0.250%	Weekly	MS	07/11/28	(49,114)	(346,549)	(386,527)	(51,903)
Vermilion Energy, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,486)	(90,943)	(71,411)	15,884
Vital Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,575)	(267,096)	(249,871)	11,996
Williams Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(28,189)	(1,144,943)	(1,198,032)	(94,409)
World Kinect Corp. . .	USFF -0.250%	Weekly	MS	01/07/27	(9,267)	(251,673)	(239,089)	378
					(794,958)	(15,359,725)	(14,902,266)	(19,015)
<b>Financial Services</b>								
Flywire Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(14,948)	(250,528)	(244,998)	667
MarketAxess Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,946)	(422,002)	(390,231)	22,317
Marqeta, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(108,913)	(617,286)	(596,843)	8,460
Nasdaq, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,823)	(294,994)	(290,634)	(1,815)
Nuvei Corp (Canada). .	USFF -0.250%	Weekly	MS	01/12/29	(6,901)	(222,202)	(223,454)	(6,158)
Remitly Global, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(48,667)	(821,974)	(589,844)	216,174
S&P Global, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(234)	(104,722)	(104,364)	(1,561)
					(186,432)	(2,733,708)	(2,440,368)	238,084
<b>Food, Beverage &amp; Tobacco</b>								
Brown-Forman Corp., Class B. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,736)	(114,071)	(74,978)	35,657



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Food, Beverage &amp; Tobacco — (continued)</b>								
Bunge Global SA (Switzerland) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,636)	\$ (387,705)	\$ (388,216)	\$ (7,779)
Cal-Maine Foods, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(9,780)	(570,495)	(597,656)	(49,291)
Campbell Soup Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(25,721)	(1,138,074)	(1,162,332)	(43,328)
Darling Ingredients, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(819)	(64,950)	(30,098)	33,592
Duckhorn Portfolio, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(21,976)	(187,480)	(156,030)	27,811
Flowers Foods, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,328)	(213,972)	(184,882)	22,229
Hain Celestial Group, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,026)	(23,309)	(7,090)	20,317
J M Smucker Co. (The) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(14,973)	(1,738,398)	(1,632,656)	66,839
John B Sanfilippo & Son, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(556)	(57,210)	(54,027)	1,524
Lamb Weston Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(30,716)	(2,746,045)	(2,582,601)	99,441
National Beverage Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(32)	(1,645)	(1,640)	(26)
Pilgrim's Pride Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,729)	(44,662)	(66,549)	(24,524)
Post Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,587)	(167,551)	(165,302)	(903)
TreeHouse Foods, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(18,019)	(656,923)	(660,216)	(16,045)
Universal Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,617)	(177,032)	(174,303)	(2,040)
Westrock Coffee Co . . . . .	USFF -4.930%	Weekly	MS	01/12/29	(11)	(113)	(113)	(1)
					<u>(144,262)</u>	<u>(8,289,635)</u>	<u>(7,938,689)</u>	<u>163,473</u>
<b>Health Care Equipment &amp; Services</b>								
Abbott Laboratories . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,901)	(417,166)	(405,353)	6,505
Acadia Healthcare Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(17,945)	(1,285,901)	(1,212,005)	48,933
AdaptHealth Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(11,154)	(139,388)	(111,540)	25,143
agilon health, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(33,197)	(329,558)	(217,108)	105,386
Alphatec Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(46,446)	(557,435)	(485,361)	61,253
Amedisys, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,420)	(224,272)	(222,156)	(2,250)
Bausch + Lomb Corp. (Canada) . . . . .	USFF -3.780%	Weekly	MS	01/12/29	(407)	(6,046)	(5,910)	20
Cardinal Health, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,162)	(119,954)	(114,248)	3,812
Cooper Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(11,263)	(1,060,022)	(983,260)	56,543
CorVel Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(32)	(8,086)	(8,137)	(206)
DENTSPLY SIRONA, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,806)	(154,001)	(94,807)	54,001
Dexcom, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(847)	(118,091)	(96,033)	23,776
Doximity, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,471)	(103,970)	(69,114)	32,839

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Health Care Equipment &amp; Services</b>								
<b>— (continued)</b>								
Edwards								
Lifesciences Corp. .	USFF -0.250%	Weekly	MS	01/12/29	(13,555)	\$(1,225,197)	\$(1,252,075)	\$ (50,662)
Encompass Health								
Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,053)	(423,743)	(433,497)	(18,254)
Enovis Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,678)	(281,444)	(256,646)	19,336
Ensign Group, Inc.								
(The) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(439)	(46,582)	(54,300)	(8,639)
Globus Medical, Inc.,								
Class A. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,650)	(170,995)	(181,498)	(16,490)
GoodRx Holdings,								
Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(20,254)	(152,983)	(157,981)	(7,967)
Haemonetics Corp. . .	USFF -0.250%	Weekly	MS	01/12/29	(3,559)	(322,283)	(294,436)	21,868
Henry Schein, Inc. . .	USFF -0.250%	Weekly	MS	01/12/29	(3,425)	(263,823)	(219,542)	42,997
ICU Medical, Inc. . . .	USFF -0.250%	Weekly	MS	01/12/29	(167)	(19,669)	(19,831)	(543)
Inspire Medical								
Systems Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,905)	(910,905)	(790,266)	102,956
Insulet Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(883)	(180,166)	(178,189)	(1,520)
Integer Holdings								
Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(8,760)	(999,518)	(1,014,320)	(35,496)
Integra								
LifeSciences Holdings								
Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(12,322)	(414,119)	(359,063)	47,002
Intuitive Surgical, Inc..	USFF -0.250%	Weekly	MS	01/12/29	(3,690)	(1,428,073)	(1,641,496)	(241,442)
iRhythm								
Technologies, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(9,266)	(950,581)	(997,392)	(65,264)
LifeStance Health								
Group, Inc. . . . .	USFF -0.645%	Weekly	MS	01/07/27	(11,744)	(95,076)	(57,663)	35,568
Masimo Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,080)	(178,904)	(136,015)	39,788
Neogen Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(28,158)	(470,651)	(440,110)	21,406
Novocure Ltd.								
(Jersey) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(27,166)	(756,688)	(465,354)	276,091
Option Care Health,								
Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(25,852)	(790,861)	(716,100)	59,409
OrthoPedictrics								
Corp. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,846)	(92,781)	(53,091)	37,890
Paragon 28, Inc. . . . .	USFF -0.580%	Weekly	MS	01/12/29	(84)	(558)	(575)	(27)
Patterson Cos., Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(7,427)	(217,783)	(179,139)	32,161
Pediatrix Medical								
Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,718)	(20,493)	(20,521)	(425)
Pennant Group, Inc.								
(The) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(93)	(2,100)	(2,157)	(96)
PetIQ, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,533)	(32,690)	(33,818)	(1,762)
QuidelOrtho Corp. . . .	USFF -0.250%	Weekly	MS	07/06/26	(23,880)	(1,273,600)	(793,294)	455,583
RadNet, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,783)	(103,388)	(105,054)	(3,673)
Schrodinger, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(19,414)	(641,900)	(375,467)	253,973
STAAR Surgical Co. .	USFF -0.250%	Weekly	MS	01/10/28	(2,317)	(142,892)	(110,312)	29,806
Stryker Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,093)	(378,755)	(371,893)	(929)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Health Care Equipment &amp; Services</b>								
<b>— (continued)</b>								
Teladoc Health, Inc. . . .	USFF -0.250%	Weekly	MS	07/11/28	(19,862)	\$ (298,472)	\$ (194,250)	\$ 98,429
US Physical Therapy, Inc. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(1,490)	(188,966)	(137,706)	39,834
					(408,197)	(18,000,529)	(16,068,083)	1,576,663
<b>Household &amp; Personal Products</b>								
Church & Dwight Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,906)	(831,405)	(819,694)	(6,930)
Inter Parfums, Inc. . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,320)	(707,600)	(617,280)	70,437
					(13,226)	(1,539,005)	(1,436,974)	63,507
<b>Materials</b>								
AdvanSix, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(988)	(23,382)	(22,645)	260
Air Products and Chemicals, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,427)	(694,408)	(626,287)	43,718
Albemarle Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,421)	(526,483)	(326,774)	185,935
Algoma Steel Group, Inc. (Canada) . . . .	USFF -1.180%	Weekly	MS	01/10/28	(14,939)	(120,534)	(103,975)	11,035
Arcadium Lithium PLC (Jersey) . . . .	USFF -0.275%	Weekly	MS	01/12/29	(256,630)	(1,100,469)	(862,277)	216,830
Barrick Gold Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(69,720)	(1,199,671)	(1,162,930)	9,126
Berry Global Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,834)	(170,332)	(166,781)	246
Century Aluminum Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(33,355)	(546,635)	(558,696)	(22,672)
CF Industries Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(19,379)	(1,464,909)	(1,436,371)	101
Coeur Mining, Inc. . . .	USFF -0.250%	Weekly	MS	07/06/26	(80,704)	(549,055)	(453,556)	84,907
Commercial Metals Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,007)	(108,220)	(110,365)	(4,245)
Compass Minerals International, Inc. . .	USFF -0.250%	Weekly	MS	01/12/29	(4,414)	(77,056)	(45,597)	30,229
Element Solutions, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(14,736)	(388,664)	(399,640)	(18,717)
Equinox Gold Corp. (Canada) . . . . .	USFF -0.980%	Weekly	MS	08/27/24	(116,866)	(879,247)	(611,209)	250,970
FMC Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,763)	(364,529)	(216,561)	138,275
Franco-Nevada Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,473)	(186,077)	(174,580)	7,355
Ginkgo Bioworks Holdings, Inc. . . . .	USFF -27.853%	Weekly	MS	07/11/28	(205,215)	(248,650)	(68,603)	175,220
Graphic Packaging Holding Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(33,088)	(902,797)	(867,236)	14,287
Greif, Inc., Class A . .	USFF -0.250%	Weekly	MS	07/11/28	(958)	(58,550)	(55,056)	2,163
Hecla Mining Co. . . .	USFF -0.250%	Weekly	MS	07/08/27	(86,767)	(441,945)	(420,820)	11,191
Huntsman Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(9,588)	(235,662)	(218,319)	10,741
IAMGOLD Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(32,332)	(83,640)	(121,245)	(39,704)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials — (continued)</b>								
Ingevity Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,674)	\$ (194,664)	\$ (116,881)	\$ 75,534
Ivanhoe Electric, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(29)	(274)	(272)	(3)
MAG Silver Corp. (Canada) . . . . .	USFF -0.580%	Weekly	MS	07/11/28	(14,560)	(158,868)	(169,915)	(14,131)
Materion Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,410)	(156,310)	(152,463)	753
Methanex Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(10,268)	(471,149)	(495,534)	(41,637)
Mosaic Co. (The) . . .	USFF -0.250%	Weekly	MS	01/12/29	(51,190)	(1,554,069)	(1,479,391)	34,963
MP Materials Corp. . .	USFF -0.580%	Weekly	MS	01/10/28	(19,120)	(364,294)	(243,398)	113,825
Novagold Resources, Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	07/08/27	(19,393)	(87,662)	(67,100)	18,687
Nutrien Ltd. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,743)	(250,269)	(190,556)	46,845
O-I Glass, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(39,470)	(555,002)	(439,301)	104,928
Pactiv Evergreen, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(86)	(970)	(974)	(22)
Radius Recycling, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(3,967)	(183,987)	(60,576)	114,429
Reliance, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,291)	(382,121)	(368,710)	5,089
Ryerson Holding Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,787)	(61,558)	(54,346)	5,734
Sandstorm Gold Ltd. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,136)	(42,956)	(38,820)	2,913
Seabridge Gold, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(125)	(1,707)	(1,711)	(37)
Sensient Technologies Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,299)	(97,997)	(96,373)	(3,321)
Silgan Holdings, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(2,407)	(108,649)	(101,888)	3,149
SSR Mining, Inc. (Canada) . . . . .	USFF -0.262%	Weekly	MS	01/10/28	(33,977)	(497,913)	(153,236)	332,155
Stepan Co. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,336)	(170,674)	(112,171)	49,873
Summit Materials, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(14,344)	(557,068)	(525,134)	21,121
Taseko Mines Ltd. (Canada) . . . . .	USFF -1.980%	Weekly	MS	01/12/29	(27,999)	(71,559)	(68,598)	1,573
Teck Resources Ltd., Class B (Canada) .	USFF -0.250%	Weekly	MS	07/11/28	(5,393)	(245,019)	(258,325)	(19,821)
TriMas Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,040)	(78,097)	(77,702)	(1,217)
Tronox Holdings PLC (United Kingdom) . .	USFF -0.250%	Weekly	MS	01/10/28	(31,261)	(431,692)	(490,485)	(80,365)
United States Steel Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(13,058)	(607,555)	(493,592)	185,046
Warrior Met Coal, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,925)	(458,496)	(434,682)	15,119
Wheaton Precious Metals Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,510)	(337,463)	(341,254)	(12,943)
					(1,320,402)	(18,498,957)	(16,062,911)	2,065,490

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Media &amp; Entertainment</b>								
Cargurus, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(17,876)	\$ (429,009)	\$ (468,351)	\$ (47,670)
Cars.com, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,878)	(55,996)	(56,697)	(1,805)
EchoStar Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(56,689)	(1,385,509)	(1,009,631)	348,719
Endeavor Group Holdings, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(42,041)	(1,054,522)	(1,136,368)	(108,790)
Grindr Inc. . . . .	USFF -0.830%	Weekly	MS	01/12/29	(149)	(1,803)	(1,824)	(55)
Integral Ad Science Holding Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(29,012)	(303,736)	(281,997)	15,844
Lions Gate Entertainment Corp., Class B (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(17,362)	(221,876)	(148,792)	68,809
Madison Square Garden Entertainment Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,017)	(107,825)	(103,272)	2,451
Madison Square Garden Sports Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,345)	(250,661)	(253,035)	(7,297)
Magnite, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,590)	(81,959)	(100,871)	(21,028)
New York Times Co. (The), Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,241)	(56,750)	(63,552)	(8,234)
Nexstar Media Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,210)	(207,418)	(200,872)	(1,100)
Paramount Global, Class B. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,055)	(17,723)	(10,961)	6,210
ROBLOX Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,532)	(245,473)	(280,266)	(42,068)
Scholastic Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(261)	(11,148)	(9,258)	1,685
Take-Two Interactive Software, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,277)	(489,495)	(509,541)	(30,842)
TKO Group Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,061)	(102,717)	(114,577)	(15,516)
Trade Desk, Inc. (The), Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,242)	(316,161)	(316,646)	(6,793)
Vivid Seats, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(739)	(4,051)	(4,249)	(276)
Warner Bros Discovery, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(103,095)	(853,289)	(767,027)	73,705
Ziff Davis, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,156)	(84,560)	(63,638)	19,281
ZoomInfo Technologies, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(359)	(4,540)	(4,584)	(131)
					<u>(302,187)</u>	<u>(6,286,221)</u>	<u>(5,906,009)</u>	<u>245,099</u>

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
AbCellera Biologics, Inc. (Canada) . . . .	USFF -9.209%	Weekly	MS	07/11/28	(27,350)	\$ (132,788)	\$ (80,956)	\$ 49,255
Amicus Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(18,338)	(178,423)	(181,913)	(6,953)
Apellis Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,487)	(181,903)	(133,761)	46,152
Arrowhead Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(27,349)	(741,549)	(710,801)	16,259
ARS Pharmaceuticals Inc. . . . .	USFF -0.630%	Weekly	MS	01/12/29	(127)	(1,030)	(1,081)	(73)
Arvinas, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(31)	(802)	(825)	(38)
Avadel Pharmaceuticals PLC (Ireland). . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,749)	(88,592)	(80,831)	6,042
Avantor, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(8,131)	(198,495)	(172,377)	26,244
Axsome Therapeutics, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(3,421)	(239,255)	(275,390)	(40,779)
Bausch Health Cos., Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(61,267)	(532,618)	(427,031)	95,249
Bio-Techne Corp. . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,056)	(248,916)	(218,962)	25,988
Catalent, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(2,172)	(287,896)	(122,132)	171,612
Crinetics Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,351)	(103,748)	(105,301)	(3,566)
Cytek Biosciences, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(16,317)	(189,464)	(91,049)	94,980
Day One Biopharmaceuticals Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(150)	(2,020)	(2,067)	(94)
Exact Sciences Corp. . . .	USFF -0.250%	Weekly	MS	01/12/29	(22,030)	(1,078,461)	(930,767)	126,759
Immunome Inc. . . . .	USFF -1.730%	Weekly	MS	01/12/29	(181)	(2,198)	(2,190)	(40)
Immunovant, Inc. . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,837)	(176,933)	(180,497)	(6,998)
Iovance Biotherapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,560)	(20,750)	(20,531)	(194)
Janux Therapeutics Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,343)	(95,338)	(98,148)	(4,660)
Jazz Pharmaceuticals PLC (Ireland). . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,286)	(163,871)	(137,255)	25,493
Liquidia Corp. . . . .	USFF -0.580%	Weekly	MS	01/12/29	(1,984)	(25,259)	(23,808)	961
Maravai LifeSciences Holdings, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(53,058)	(388,578)	(379,895)	1,140
Medpace Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(46)	(19,726)	(18,945)	399



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (continued)</b>								
Mineralys								
Therapeutics Inc. . .	USFF -0.250%	Weekly	MS	01/12/29	(6)	\$ (69)	\$ (70)	\$ —
Ocular Therapeutix, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(25,128)	(150,303)	(171,876)	(24,489)
Pfizer, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,114)	(91,326)	(87,130)	3,050
Phathom Pharmaceuticals, Inc. . . . .	USFF -7.180%	Weekly	MS	01/12/29	(322)	(3,281)	(3,317)	(98)
Pliant Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(10,433)	(200,110)	(112,155)	84,072
Prestige Consumer Healthcare, Inc. . . .	USFF -0.250%	Weekly	MS	01/12/29	(726)	(50,178)	(49,985)	(780)
Prothena Corp. PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,214)	(145,496)	(66,337)	76,330
Recursion Pharmaceuticals Inc, Class A. . . . .	USFF -0.830%	Weekly	MS	01/12/29	(577)	(4,158)	(4,328)	(261)
REGENXBIO, Inc. . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,087)	(15,691)	(12,718)	2,669
REVOLUTION Medicines, Inc. . . .	USFF -0.250%	Weekly	MS	01/12/29	(107)	(4,118)	(4,153)	(98)
Revvity, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,063)	(874,808)	(845,486)	11,665
Sana Biotechnology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,261)	(8,570)	(6,885)	1,512
Soleno Therapeutics Inc. . . . .	USFF -4.130%	Weekly	MS	01/12/29	(1,535)	(64,542)	(62,628)	619
Sotera Health Co. . . .	USFF -0.250%	Weekly	MS	07/06/26	(21,942)	(378,003)	(260,452)	110,143
Standard BioTools Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(14,666)	(32,905)	(25,959)	6,308
Tarsus Pharmaceuticals Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,270)	(70,126)	(61,699)	7,067
Tilray Brands Inc. . . .	USFF -3.458%	Weekly	MS	07/11/28	(149,497)	(270,698)	(248,165)	17,279
Traverse Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(289)	(4,024)	(2,376)	1,571
Viatis, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,177)	(12,543)	(12,512)	(211)
Viridian Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(467)	(5,838)	(6,076)	(368)
WaVe Life Sciences Ltd. (Singapore) . . . . .	USFF -0.780%	Weekly	MS	01/12/29	(55)	(267)	(274)	(12)
West Pharmaceutical Services, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,736)	(1,034,407)	(901,211)	112,718
Xenon Pharmaceuticals, Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,944)	(157,898)	(153,777)	1,057
					(522,237)	(8,677,972)	(7,496,082)	1,032,881

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Allegro MicroSystems, Inc..	USFF -0.250%	Weekly	MS	01/12/29	(23,130)	\$ (685,819)	\$ (653,191)	\$ 19,314
Ambarella, Inc. (Cayman Islands) . .	USFF -0.250%	Weekly	MS	01/10/28	(543)	(45,010)	(29,295)	16,393
Axcelis Technologies Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,734)	(241,052)	(246,557)	(10,185)
Cohu, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,167)	(98,357)	(104,828)	(8,379)
Diodes, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(8,553)	(615,710)	(615,217)	(11,459)
Enphase Energy, Inc..	USFF -0.250%	Weekly	MS	07/11/28	(3,377)	(449,190)	(336,721)	103,750
First Solar, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,221)	(181,531)	(275,287)	(98,147)
indie Semiconductor, Inc., Class A . . . . .	USFF -0.580%	Weekly	MS	01/12/29	(16,418)	(102,070)	(101,299)	(1,210)
Intel Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(10,293)	(355,886)	(318,774)	29,631
Kulicke & Soffa Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,139)	(343,895)	(351,167)	(15,462)
Lattice Semiconductor Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,218)	(173,188)	(128,622)	47,263
MACOM Technology Solutions Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(15,203)	(1,395,392)	(1,694,678)	(327,097)
Marvell Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,709)	(112,773)	(119,459)	(8,930)
MaxLinear, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(25,405)	(539,941)	(511,657)	17,566
Power Integrations, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,464)	(610,596)	(523,898)	69,888
Silicon Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,768)	(520,220)	(416,854)	93,268
SiTime Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,946)	(194,224)	(242,043)	(53,136)
SMART Global Holdings, Inc. (Cayman Islands) . .	USFF -0.250%	Weekly	MS	01/12/29	(627)	(14,245)	(14,339)	(370)
Synaptics Inc . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,692)	(247,663)	(237,434)	5,421
Teradyne, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(779)	(87,659)	(115,518)	(29,654)
Universal Display Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,283)	(228,756)	(269,751)	(46,697)
Veeco Instruments, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,990)	(72,563)	(92,953)	(21,997)
Wolfspeed, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(10,620)	(352,210)	(241,711)	103,662
					(151,279)	(7,667,950)	(7,641,253)	(126,567)
<b>Software &amp; Services</b>								
ACI Worldwide, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(1,353)	(39,118)	(53,565)	(16,289)
Agilysys, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(522)	(44,331)	(54,361)	(11,018)
Amplitude, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,866)	(16,119)	(16,607)	(800)
Appian Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,181)	(93,520)	(67,306)	24,738
Asana, Inc., Class A .	USFF -0.250%	Weekly	MS	07/11/28	(22,477)	(372,163)	(314,453)	50,463

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Software &amp; Services — (continued)</b>								
Aspen Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,440)	\$ (530,506)	\$ (484,657)	\$ 35,666
Atlassian Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,114)	(722,521)	(727,684)	(24,734)
Autodesk, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(131)	(32,280)	(32,416)	(762)
Bentley Systems, Inc., Class B . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,826)	(314,471)	(287,571)	21,664
BigCommerce Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(6,919)	(105,680)	(55,767)	47,973
BILL Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(22,281)	(1,394,566)	(1,172,426)	193,783
Braze, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,897)	(325,659)	(306,719)	12,469
CCC Intelligent Solutions Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(50,097)	(577,162)	(556,578)	9,238
Cleantap Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(15,144)	(248,936)	(241,547)	2,558
Clearwater Analytics Holdings, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(21,352)	(361,767)	(395,439)	(41,069)
Cloudflare, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(716)	(48,215)	(59,306)	(12,027)
Couchbase, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,706)	(30,069)	(31,152)	(1,666)
Datadog, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,099)	(245,053)	(272,219)	(32,949)
Descartes Systems Group, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(24)	(2,343)	(2,324)	(25)
DoubleVerify Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,333)	(220,456)	(103,834)	112,344
Elastic NV (Netherlands) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,982)	(301,407)	(339,680)	(47,142)
Enfusion Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,431)	(21,761)	(20,712)	627
Fair Isaac Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,302)	(1,759,045)	(1,938,235)	(213,872)
Fastly, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(37,168)	(437,836)	(273,928)	155,409
Five9, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(18,748)	(1,126,021)	(826,787)	277,376
Freshworks Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(9,221)	(126,342)	(117,014)	6,875
Gartner, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(563)	(252,697)	(252,821)	(5,140)
HubSpot Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(149)	(88,989)	(87,879)	(616)
Intapp Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,214)	(212,070)	(227,867)	(20,564)
Jamf Holding Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(4,993)	(181,170)	(82,384)	95,270
Lightspeed Commerce, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(24,976)	(716,577)	(341,921)	360,658
Manhattan Associates, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,949)	(698,403)	(727,459)	(42,613)
MeridianLink, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(254)	(5,459)	(5,425)	(71)
MongoDB Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(568)	(134,999)	(141,977)	(9,598)
N-able Inc/US. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,789)	(53,834)	(57,706)	(4,917)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Software &amp; Services — (continued)</b>								
Olo, Inc., Class A . . .	USFF -0.250%	Weekly	MS	01/07/27	(31,226)	\$ (215,326)	\$ (138,019)	\$ 73,128
Open Text Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(948)	(41,538)	(28,478)	11,780
PagerDuty, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(8,374)	(173,830)	(192,016)	(21,636)
Palantir Technologies, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(56,490)	(1,342,358)	(1,430,892)	(114,592)
PowerSchool Holdings, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(14,649)	(330,519)	(327,991)	(3,918)
RingCentral, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,065)	(63,274)	(58,233)	3,814
Roper Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,595)	(885,803)	(899,038)	(30,429)
SentinelOne, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(45,373)	(1,001,923)	(955,102)	24,906
Snowflake, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,156)	(376,334)	(291,254)	77,775
Sprinklr, Inc., Class A.	USFF -0.250%	Weekly	MS	01/12/29	(10,592)	(143,673)	(101,895)	38,990
Sprout Social, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,301)	(229,848)	(189,140)	36,248
Terawulf Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(102,516)	(328,429)	(456,196)	(134,142)
UiPath, Inc., Class A .	USFF -0.250%	Weekly	MS	01/12/29	(10,205)	(121,391)	(129,399)	(10,365)
Unity Software, Inc. . .	USFF -0.250%	Weekly	MS	01/12/29	(62,399)	(1,164,569)	(1,014,608)	127,354
Workiva, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,297)	(292,244)	(240,648)	46,507
					<u>(647,971)</u>	<u>(18,552,604)</u>	<u>(17,130,635)</u>	<u>1,046,659</u>
<b>Technology Hardware &amp; Equipment</b>								
Advanced Energy								
Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,360)	(590,757)	(582,954)	(4,965)
Arista Networks, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(1,987)	(662,514)	(696,404)	(46,750)
Avnet, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,843)	(235,877)	(249,366)	(23,734)
Belden, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,212)	(208,270)	(207,486)	(4,170)
Calix, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,257)	(329,202)	(292,546)	30,267
Cognex Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(16,859)	(708,986)	(788,327)	(94,449)
Coherent Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,610)	(321,055)	(334,041)	(19,218)
Corsair Gaming, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(2,206)	(24,879)	(24,354)	42
Crane NXT Co . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,315)	(326,648)	(326,447)	(6,749)
Dell Technologies, Inc., Class C . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,027)	(154,987)	(141,634)	15,877
Extreme Networks, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,261)	(16,443)	(16,960)	(836)
Harmonic, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(22,888)	(273,065)	(269,392)	(2,046)
IonQ Inc. . . . .	USFF -2.830%	Weekly	MS	01/12/29	(34,050)	(308,386)	(239,371)	63,029
Lumentum Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,264)	(375,595)	(318,963)	49,341
Novanta, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(415)	(72,335)	(67,691)	3,244
OSI Systems, Inc. . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,564)	(214,874)	(215,081)	(4,377)
Sanmina Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,824)	(101,055)	(120,840)	(22,268)
Trimble, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,524)	(258,102)	(252,982)	120

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Technology Hardware &amp; Equipment</b>								
<b>— (continued)</b>								
TTM Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,786)	\$ (68,535)	\$ (73,562)	\$ (6,357)
Ubiquiti, Inc. . . . .	USFF -0.630%	Weekly	MS	01/07/27	(1,065)	(309,773)	(155,128)	146,291
Viasat, Inc. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(22,827)	(579,328)	(289,903)	278,179
Viavi Solutions, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(14,343)	(148,454)	(98,536)	47,037
Vishay Intertechnology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(35,997)	(820,759)	(802,733)	(2,892)
Xerox Holdings Corp. . .	USFF -0.250%	Weekly	MS	01/12/29	(5,033)	(70,409)	(58,483)	9,630
					<u>(208,517)</u>	<u>(7,180,288)</u>	<u>(6,623,184)</u>	<u>404,246</u>
<b>Telecommunication Services</b>								
<b>Cogent Communications Holdings, Inc. . . . .</b>								
	USFF -0.250%	Weekly	MS	01/10/28	(9,018)	(623,350)	(508,976)	93,371
<b>Frontier Communications Parent, Inc. . . . .</b>								
	USFF -0.250%	Weekly	MS	07/08/27	(6,253)	(181,688)	(163,704)	14,788
Globalstar, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(111,456)	(169,906)	(124,831)	41,777
Gogo, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,121)	(53,521)	(30,024)	23,720
<b>Rogers Communications, Inc., Class B (Canada) . . . . .</b>								
	USFF -0.250%	Weekly	MS	07/11/28	(5,050)	(214,455)	(186,749)	17,772
<b>Shenandoah Telecommunications Co. . . . .</b>								
	USFF -0.250%	Weekly	MS	08/27/24	(5,652)	(177,658)	(92,297)	41,326
United States Cellular Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,705)	(61,378)	(95,173)	(35,473)
					<u>(142,255)</u>	<u>(1,481,956)</u>	<u>(1,201,754)</u>	<u>197,281</u>
<b>Transportation</b>								
<b>Air Transport Services Group, Inc. . . . .</b>								
	USFF -0.250%	Weekly	MS	08/27/24	(22,731)	(470,007)	(315,279)	145,574
Allegiant Travel Co. . .	USFF -0.250%	Weekly	MS	07/11/28	(6,403)	(414,578)	(321,623)	81,546
<b>American Airlines Group, Inc. . . . .</b>								
	USFF -0.250%	Weekly	MS	01/12/29	(38,802)	(546,885)	(439,627)	99,789
ArcBest Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,366)	(146,758)	(146,271)	(2,362)
<b>Canadian National Railway Co. (Canada) . . . . .</b>								
	USFF -0.250%	Weekly	MS	01/12/29	(939)	(121,144)	(110,924)	6,830
<b>Canadian Pacific Kansas City Ltd. (Canada) . . . . .</b>								
	USFF -0.250%	Weekly	MS	01/12/29	(7,576)	(598,069)	(596,458)	(12,287)
<b>Expeditors International of Washington, Inc. . .</b>								
	USFF -0.250%	Weekly	MS	01/12/29	(1,744)	(212,765)	(217,634)	(10,723)

# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Transportation — (continued)</b>								
Frontier Group Holdings, Inc. . . . .	USFF -0.261%	Weekly	MS	01/12/29	(8,532)	\$ (43,890)	\$ (42,063)	\$ 976
Hawaiian Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(9,206)	(126,928)	(114,431)	10,034
Heartland Express, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,755)	(45,515)	(33,969)	10,329
JB Hunt Transport Services, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(326)	(66,292)	(52,160)	12,358
JetBlue Airways Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(47,305)	(246,876)	(288,087)	(46,003)
Joby Aviation, Inc. . . .	USFF -2.330%	Weekly	MS	01/12/29	(18,442)	(90,763)	(94,054)	(5,052)
Knight-Swift Transportation Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(11,292)	(544,380)	(563,697)	(32,437)
Matson, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,401)	(642,200)	(707,369)	(77,923)
Norfolk Southern Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,112)	(975,920)	(882,805)	74,200
RXO, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,854)	(167,315)	(205,382)	(41,314)
Saia, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,380)	(975,665)	(1,128,810)	(175,812)
Schneider National, Inc., Class B . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(17,785)	(430,403)	(429,686)	(11,576)
Southwest Airlines Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,922)	(183,804)	(140,818)	35,875
Sun Country Airlines Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(5,830)	(112,972)	(73,225)	37,555
					<u>(225,703)</u>	<u>(7,163,129)</u>	<u>(6,904,372)</u>	<u>99,577</u>
<b>Utilities</b>								
AES Corp. (The) . . . .	USFF -0.250%	Weekly	MS	01/10/28	(29,181)	(535,698)	(512,710)	1,375
Algonquin Power & Utilities Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(135,941)	(888,960)	(796,614)	41,338
Alliant Energy Corp. . .	USFF -0.250%	Weekly	MS	01/07/27	(7,926)	(408,555)	(403,433)	(13,711)
Altus Power, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(15,878)	(85,544)	(62,242)	21,641
Ameren Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,215)	(518,867)	(513,059)	(13,130)
American States Water Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,892)	(134,982)	(137,302)	(5,754)
California Water Service Group . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,734)	(250,775)	(229,552)	11,424
Chesapeake Utilities Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,395)	(247,512)	(254,349)	(13,814)
Clearway Energy, Inc., Class C . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(13,499)	(323,932)	(333,290)	(20,462)
Consolidated Edison, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,690)	(651,144)	(598,220)	39,879
Dominion Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,177)	(104,624)	(106,673)	(5,344)
Entergy Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(10,018)	(1,104,455)	(1,071,926)	9,472
Eversource, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(11,732)	(666,222)	(621,444)	8,698
Exelon Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,874)	(230,355)	(203,299)	14,812



# GOTHAM ENHANCED RETURN FUND

## Portfolio of Investments (Concluded) June 30, 2024 (Unaudited)

### Total Return Swaps (concluded)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Utilities — (continued)</b>								
Fortis, Inc. (Canada) .	USFF -0.250%	Weekly	MS	01/12/29	(2,123)	\$ (85,800)	\$ (82,457)	\$ 1,530
IDACORP, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,464)	(434,152)	(415,822)	133
MGE Energy Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,189)	(249,481)	(238,282)	4,972
Middlesex Water Co. .	USFF -0.250%	Weekly	MS	01/10/28	(1,701)	(118,980)	(88,894)	26,149
National Fuel Gas Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,388)	(126,960)	(129,406)	(9,684)
New Jersey Resources Corp. . .	USFF -0.250%	Weekly	MS	01/12/29	(1,450)	(63,049)	(61,973)	(757)
NextEra Energy, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(4,712)	(308,695)	(333,657)	(36,268)
NiSource, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(14,482)	(390,946)	(417,226)	(50,502)
Northwest Natural Holding Co. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(7,355)	(343,132)	(265,589)	51,021
Northwestern Energy Group, Inc. . . . .	USFF -0.250%	Weekly	MS	08/27/24	(3,235)	(222,491)	(162,009)	27,435
ONE Gas, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,640)	(289,227)	(296,264)	(13,674)
Ormat Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,001)	(475,292)	(430,272)	32,713
Pinnacle West Capital Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,104)	(229,583)	(237,084)	(19,792)
PNM Resources, Inc..	USFF -0.250%	Weekly	MS	07/11/28	(12,388)	(507,081)	(457,860)	30,477
Portland General Electric Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(9,696)	(426,933)	(419,255)	(15,795)
PPL Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,438)	(190,472)	(178,011)	8,797
Sempra . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,916)	(519,386)	(526,031)	(33,894)
SJW Group . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,544)	(139,146)	(137,936)	(1,979)
Sunnova Energy International, Inc. . .	USFF -1.130%	Weekly	MS	07/11/28	(15,566)	(191,199)	(86,858)	100,624
Xcel Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(12,415)	(681,639)	(663,085)	(1,487)
					(379,959)	(12,145,269)	(11,472,084)	176,443
<b>Total Reference Entity — Short</b>						(192,145,421)	(177,394,086)	10,249,588
<b>Net Value of Reference Entity</b>						\$ (26,318,001)	\$ 9,283,615	\$36,469,140

\* Includes \$867,524 related to open trades, dividends receivables/payables and swap receivables/payables activities.

MS Morgan Stanley  
USFF U.S. Fed Funds

All financial instruments listed in the Portfolio of Investments are considered Level 1, measured at fair value on a recurring basis based on quoted prices for identical assets in active markets, except for the following: one long security was fair valued with an end of period value of \$0 and total return swaps with end of period unrealized appreciation of \$36,469,140, which are considered Level 2 as of and for the period ended June 30, 2024.

For additional information about significant accounting policies, including valuation of investments, refer to the Fund's most recent annual or semi-annual report.

# GOTHAM NEUTRAL FUND

## Portfolio of Investments June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — 94.3%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Automobiles &amp; Components — 1.5%</b>			<b>Capital Goods — (Continued)</b>		
Adient PLC (Ireland)*	1,857	\$ 45,886	EnerSys <sup>(a)</sup>	516	\$ 53,416
American Axle & Manufacturing Holdings, Inc.*	2,041	14,267	Esab Corp.	567	53,542
Aptiv PLC (Jersey)*	3,460	243,653	Fastenal Co. <sup>(a)</sup>	1,570	98,659
BorgWarner, Inc. <sup>(a)</sup>	7,228	233,031	Federal Signal Corp.	217	18,156
Dana, Inc.	3,218	39,002	Flowserve Corp. <sup>(a)</sup>	3,416	164,310
Dorman Products, Inc.*	318	29,091	Fluence Energy, Inc. <sup>(a)*</sup>	4,237	73,470
Garrett Motion, Inc.*	41	352	Franklin Electric Co., Inc.	254	24,465
General Motors Co. <sup>(a)</sup>	4,300	199,778	GE Vernova, Inc.*	499	85,583
Gentex Corp.	491	16,552	Generac Holdings, Inc. <sup>(a)*</sup>	965	127,592
Gentherm, Inc.*	271	13,366	General Electric Co. <sup>(a)</sup>	559	88,864
Goodyear Tire & Rubber Co. (The)*	2,901	32,926	Gibraltar Industries, Inc.*	913	62,586
LCI Industries	821	84,875	Global Industrial Co.	14	439
Lear Corp.	300	34,263	Graco, Inc.	202	16,015
Visteon Corp. <sup>(a)*</sup>	1,616	172,427	Griffon Corp. <sup>(a)</sup>	3,107	198,413
Winnebago Industries, Inc.	887	48,075	Hexcel Corp.	1,776	110,911
		<u>1,207,544</u>	Hillman Solutions Corp.*	4,272	37,807
			Howmet Aerospace, Inc. <sup>(a)</sup>	3,121	242,283
<b>Capital Goods — 12.3%</b>			Hyster-Yale, Inc.	29	2,022
3M Co. <sup>(a)</sup>	1,398	142,862	IDEX Corp.	151	30,381
A. O. Smith Corp. <sup>(a)</sup>	826	67,550	IES Holdings, Inc.*	160	22,293
Acuity Brands, Inc. <sup>(a)</sup>	401	96,817	Illinois Tool Works, Inc. <sup>(a)</sup>	436	103,315
AECOM <sup>(a)</sup>	801	70,600	Ingersoll Rand, Inc.	190	17,260
Alamo Group, Inc.	3	519	John Bean Technologies Corp.	210	19,944
American Superconductor Corp.*	40	936	Kennametal, Inc.	2,742	64,547
American Woodmark Corp.*	341	26,803	Kratos Defense & Security Solutions, Inc.*	4,548	91,005
AMETEK, Inc.	584	97,359	Leonardo DRS, Inc.*	651	16,607
Apogee Enterprises, Inc.	354	22,244	Lincoln Electric Holdings, Inc. <sup>(a)</sup>	1,338	252,400
Armstrong World Industries, Inc.	578	65,453	Lindsay Corp.	177	21,750
Array Technologies, Inc. <sup>(a)*</sup>	9,690	99,419	Lockheed Martin Corp. <sup>(a)</sup>	639	298,477
AZEK Co., Inc. (The) <sup>(a)*</sup>	3,604	151,836	Masco Corp. <sup>(a)</sup>	2,230	148,674
AZZ, Inc.	403	31,132	MasTec, Inc. <sup>(a)*</sup>	4,236	453,210
Builders FirstSource, Inc.*	341	47,198	MDU Resources Group, Inc. <sup>(a)</sup>	6,120	153,612
BWX Technologies, Inc. <sup>(a)</sup>	1,729	164,255	Middleby Corp. (The) <sup>(a)*</sup>	1,730	212,115
Carlisle Cos., Inc. <sup>(a)</sup>	108	43,763	Miller Industries, Inc.	13	715
Caterpillar, Inc. <sup>(a)</sup>	652	217,181	MSC Industrial Direct Co., Inc., Class A <sup>(a)</sup>	1,165	92,396
Chart Industries, Inc.*	600	86,604	Mueller Industries, Inc. <sup>(a)</sup>	1,516	86,321
Crane Co. <sup>(a)</sup>	787	114,099	Mueller Water Products, Inc., Class A	1,990	35,661
Cummins, Inc. <sup>(a)</sup>	717	198,559	Nordson Corp.	63	14,612
Curtiss-Wright Corp. <sup>(a)</sup>	131	35,498	Northrop Grumman Corp. <sup>(a)</sup>	653	284,675
DNOW, Inc.*	2,014	27,652	Otis Worldwide Corp.	415	39,948
Donaldson Co., Inc. <sup>(a)</sup>	1,814	129,810	Owens Corning	18	3,127
Dover Corp.	429	77,413	PACCAR, Inc.	177	18,220
Eaton Corp. PLC (Ireland)	368	115,386	Parker-Hannifin Corp. <sup>(a)</sup>	165	83,459
EMCOR Group, Inc. <sup>(a)</sup>	523	190,937			
Emerson Electric Co. <sup>(a)</sup>	1,133	124,811			
Enerpac Tool Group Corp.	754	28,788			

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Capital Goods — (Continued)</b>			<b>Commercial &amp; Professional Services — (Continued)</b>		
Powell Industries, Inc. <sup>(a)</sup> . . . . .	1,523	\$ 218,398	Jacobs Solutions, Inc. <sup>(a)</sup> . . . . .	395	\$ 55,185
Proto Labs, Inc.* . . . . .	47	1,452	Kelly Services, Inc., Class A . . . . .	317	6,787
Quanex Building Products Corp. . . . .	140	3,871	Korn Ferry . . . . .	171	11,481
Quanta Services, Inc. <sup>(a)</sup> . . . . .	408	103,669	Leidos Holdings, Inc. <sup>(a)</sup> . . . . .	2,155	314,371
Regal Rexnord Corp. <sup>(a)</sup> . . . . .	1,381	186,739	ManpowerGroup, Inc. . . . .	1,776	123,965
Resideo Technologies, Inc.* . . . . .	2,649	51,814	MillerKnoll, Inc. . . . .	601	15,920
RTX Corp. <sup>(a)</sup> . . . . .	2,861	287,216	MSA Safety, Inc. . . . .	270	50,676
Snap-on, Inc. <sup>(a)</sup> . . . . .	549	143,503	Paycom Software, Inc. . . . .	246	35,188
Stanley Black & Decker, Inc. <sup>(a)</sup> . . . . .	995	79,491	Paylocity Holding Corp. <sup>(a)*</sup> . . . . .	1,902	250,779
Sterling Infrastructure, Inc. <sup>(a)*</sup> . . . . .	350	41,419	Republic Services, Inc. <sup>(a)</sup> . . . . .	424	82,400
Tennant Co. . . . .	520	51,189	Robert Half, Inc. <sup>(a)</sup> . . . . .	888	56,814
Textron, Inc. <sup>(a)</sup> . . . . .	1,669	143,300	Steelcase, Inc., Class A . . . . .	4,262	55,236
Trane Technologies PLC (Ireland) . . . . .	270	88,811	TaskUS, Inc., Class A* . . . . .	71	945
Transcat, Inc.* . . . . .	42	5,027	Tetra Tech, Inc. <sup>(a)</sup> . . . . .	175	35,784
TransDigm Group, Inc. . . . .	42	53,660	TransUnion . . . . .	642	47,611
Trex Co., Inc. <sup>(a)*</sup> . . . . .	286	21,198	UniFirst Corp. . . . .	28	4,803
Tutor Perini Corp.* . . . . .	1,201	26,158	Veralto Corp. <sup>(a)</sup> . . . . .	1,265	120,770
UFP Industries, Inc. <sup>(a)</sup> . . . . .	360	40,320			<u>2,037,075</u>
United Rentals, Inc. <sup>(a)</sup> . . . . .	694	448,831	<b>Consumer Discretionary Distribution &amp; Retail — 4.2%</b>		
Vertiv Holdings Co., Class A <sup>(a)</sup> . . . . .	2,811	243,348	1-800-Flowers.com, Inc., Class A* . . . . .	60	571
Wabash National Corp. . . . .	1,704	37,215	Abercrombie & Fitch Co., Class A* . . . . .	659	117,197
Watsco, Inc. . . . .	173	80,140	Academy Sports & Outdoors, Inc. . . . .	1,887	100,483
WESCO International, Inc. <sup>(a)</sup> . . . . .	1,839	291,518	Advance Auto Parts, Inc. <sup>(a)</sup> . . . . .	8,310	526,272
Westinghouse Air Brake Technologies Corp. <sup>(a)</sup> . . . . .	3,137	495,803	Amazon.com, Inc. <sup>(a)*</sup> . . . . .	3,554	686,811
Woodward, Inc. <sup>(a)</sup> . . . . .	465	81,087	American Eagle Outfitters, Inc. . . . .	3,660	73,054
WW Grainger, Inc. <sup>(a)</sup> . . . . .	245	221,049	Arko Corp. . . . .	453	2,840
Xylem, Inc. . . . .	101	13,699	AutoZone, Inc. <sup>(a)*</sup> . . . . .	11	32,605
Zurn Elkay Water Solutions Corp. <sup>(a)</sup> . . . . .	5,858	172,225	Best Buy Co., Inc. . . . .	71	5,985
		<u>10,130,891</u>	Burlington Stores, Inc. <sup>(a)*</sup> . . . . .	445	106,800
<b>Commercial &amp; Professional Services — 2.5%</b>			Camping World Holdings, Inc., Class A . . . . .	1,393	24,879
ABM Industries, Inc. . . . .	1,555	78,636	Carvana Co. <sup>(a)*</sup> . . . . .	1,001	128,849
ACV Auctions, Inc., Class A <sup>(a)*</sup> . . . . .	4,602	83,986	Dick's Sporting Goods, Inc. . . . .	108	23,204
Automatic Data Processing, Inc. <sup>(a)</sup> . . . . .	814	194,294	eBay, Inc. <sup>(a)</sup> . . . . .	2,413	129,626
BrightView Holdings, Inc.* . . . . .	2,100	27,930	Etsy, Inc.* . . . . .	691	40,755
Brink's Co. (The) . . . . .	328	33,587	Gap, Inc. (The) <sup>(a)</sup> . . . . .	2,925	69,878
Broadridge Financial Solutions, Inc. <sup>(a)</sup> . . . . .	94	18,518	Genuine Parts Co. <sup>(a)</sup> . . . . .	1,094	151,322
Cimpress PLC (Ireland)* . . . . .	236	20,676	Hibbett, Inc. . . . .	1,545	134,739
Cintas Corp. <sup>(a)</sup> . . . . .	215	150,556	Home Depot, Inc. (The) <sup>(a)</sup> . . . . .	242	83,306
CoreCivic, Inc.* . . . . .	491	6,373	Kohl's Corp. . . . .	2,588	59,498
CSG Systems International, Inc. . . . .	511	21,038	Leslie's, Inc. . . . .	14,219	59,578
Deluxe Corp. . . . .	328	7,367	LKQ Corp. . . . .	2,311	96,114
Dun & Bradstreet Holdings, Inc. . . . .	10,776	99,786	Lowe's Cos., Inc. <sup>(a)</sup> . . . . .	561	123,678
ICF International, Inc. . . . .	157	23,308	Monro, Inc. . . . .	3,751	89,499
Interface, Inc. . . . .	157	2,305	ODP Corp. (The) <sup>(a)*</sup> . . . . .	1,557	61,143
			Pool Corp. <sup>(a)</sup> . . . . .	324	99,575

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Consumer Discretionary Distribution &amp; Retail — (Continued)</b>			<b>Consumer Services — (Continued)</b>		
Ross Stores, Inc. <sup>(a)</sup> . . . . .	658	\$ 95,621	Booking Holdings, Inc. <sup>(a)</sup> . . . . .	18	\$ 71,307
Signet Jewelers Ltd. (Bermuda) . . . .	741	66,379	Bright Horizons Family Solutions, Inc.* . . . . .	1,137	125,161
Tractor Supply Co. . . . .	337	90,990	Cava Group, Inc. <sup>(a)*</sup> . . . . .	1,954	181,233
Ulta Beauty, Inc. <sup>(a)*</sup> . . . . .	369	142,386	Cracker Barrel Old Country Store, Inc. . . . .	3,089	130,232
Williams-Sonoma, Inc. <sup>(a)</sup> . . . . .	190	53,650	Darden Restaurants, Inc. . . . .	828	125,293
Winmark Corp. . . . .	52	18,337	Domino's Pizza, Inc. . . . .	109	56,280
		<u>3,495,624</u>	Frontdoor, Inc. <sup>(a)*</sup> . . . . .	2,833	95,727
<b>Consumer Durables &amp; Apparel — 2.9%</b>			Grand Canyon Education, Inc.* . . . .	780	109,130
Canada Goose Holdings, Inc. (Canada)* . . . . .	311	4,021	Hilton Worldwide Holdings, Inc. . . . .	88	19,202
Cavco Industries, Inc.* . . . . .	127	43,964	Hyatt Hotels Corp., Class A . . . . .	423	64,262
Columbia Sportswear Co. . . . .	9	712	International Game Technology PLC (United Kingdom) . . . . .	2,486	50,864
Cricut, Inc., Class A* . . . . .	157	940	Las Vegas Sands Corp. <sup>(a)</sup> . . . . .	3,328	147,264
Deckers Outdoor Corp. <sup>(a)*</sup> . . . . .	223	215,853	Marriott International, Inc., Class A <sup>(a)</sup> . . . . .	839	202,845
DR Horton, Inc. . . . .	188	26,495	McDonald's Corp. <sup>(a)</sup> . . . . .	713	181,701
Figs, Inc., Class A* . . . . .	14,689	78,292	OneSpaWorld Holdings Ltd. (Bahamas)* . . . . .	1,123	17,261
Garmin Ltd. (Switzerland) . . . . .	727	118,443	Papa John's International, Inc. . . . .	675	31,711
G-III Apparel Group Ltd.* . . . . .	1,308	35,408	Perdoceo Education Corp. . . . .	1,139	24,397
Hanesbrands, Inc. <sup>(a)*</sup> . . . . .	6,196	30,546	Rush Street Interactive, Inc.* . . . . .	3,376	32,376
Hasbro, Inc. <sup>(a)</sup> . . . . .	3,278	191,763	Sabre Corp.* . . . . .	7,149	19,088
Helen of Troy Ltd. (Bermuda)* . . . .	537	49,801	Strategic Education, Inc. . . . .	464	51,346
Installed Building Products, Inc. . . . .	528	108,599	Sweetgreen, Inc., Class A* . . . . .	3,151	94,971
Kontoor Brands, Inc. . . . .	428	28,312	Target Hospitality Corp.* . . . . .	263	2,291
Leggett & Platt, Inc. . . . .	2,280	26,129	Vail Resorts, Inc. <sup>(a)</sup> . . . . .	1,921	346,030
Lululemon Athletica, Inc.* . . . . .	192	57,350	Wyndham Hotels & Resorts, Inc. <sup>(a)</sup> . .	1,914	141,636
Mattel, Inc. <sup>(a)*</sup> . . . . .	26,817	436,044	Wynn Resorts Ltd. <sup>(a)</sup> . . . . .	3,001	268,589
Mohawk Industries, Inc.* . . . . .	837	95,075	Yum! Brands, Inc. <sup>(a)</sup> . . . . .	569	75,370
Newell Brands, Inc. . . . .	3,646	23,371			<u>2,900,086</u>
NIKE, Inc., Class B . . . . .	140	10,552	<b>Consumer Staples Distribution &amp; Retail — 2.1%</b>		
NVR, Inc.* . . . . .	1	7,589	Albertsons Cos., Inc., Class A <sup>(a)</sup> . . . .	8,001	158,020
PulteGroup, Inc. <sup>(a)</sup> . . . . .	1,124	123,752	Costco Wholesale Corp. . . . .	94	79,899
Ralph Lauren Corp. <sup>(a)</sup> . . . . .	639	111,863	Dollar General Corp. <sup>(a)</sup> . . . . .	2,953	390,475
Smith & Wesson Brands, Inc. . . . .	59	846	Fresh Market Holdings, Inc. (The), Escrow Shares <sup>(b)*</sup> . . . . .	14,027	—
Sonos, Inc.* . . . . .	5,652	83,424	Kroger Co. (The) <sup>(a)</sup> . . . . .	6,530	326,043
Tapestry, Inc. . . . .	1,187	50,792	Performance Food Group Co. <sup>(a)*</sup> . . . .	2,206	145,838
Tempur Sealy International, Inc. . . . .	1,241	58,749	Target Corp. <sup>(a)</sup> . . . . .	2,382	352,631
TopBuild Corp. <sup>(a)*</sup> . . . . .	439	169,134	Walgreens Boots Alliance, Inc. . . . .	3,809	46,070
Vista Outdoor, Inc. <sup>(a)*</sup> . . . . .	1,208	45,481	Walmart, Inc. <sup>(a)</sup> . . . . .	2,942	199,203
Worthington Enterprises, Inc. . . . .	2,044	96,742	Weis Markets, Inc. . . . .	40	2,511
YETI Holdings, Inc. <sup>(a)*</sup> . . . . .	945	36,052			<u>1,700,690</u>
		<u>2,366,094</u>			
<b>Consumer Services — 3.5%</b>					
ADT, Inc. . . . .	10,300	78,280			
Aramark <sup>(a)</sup> . . . . .	3,186	108,388			
BJ's Restaurants, Inc.* . . . . .	1,379	47,851			

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Energy — 5.9%</b>			<b>Financial Services — (Continued)</b>		
Antero Midstream Corp. <sup>(a)</sup> . . . . .	9,730	\$ 143,420	Berkshire Hathaway, Inc., Class B <sup>(a)*</sup> . . . . .	658	\$ 267,674
Archrock, Inc. <sup>(a)</sup> . . . . .	4,937	99,826	BlackRock, Inc. . . . .	93	73,221
Baker Hughes Co. <sup>(a)</sup> . . . . .	171	6,014	Cboe Global Markets, Inc. . . . .	874	148,632
Borr Drilling Ltd. (Bermuda) . . . . .	12,266	79,116	CME Group, Inc. <sup>(a)</sup> . . . . .	1,991	391,431
Cactus, Inc., Class A . . . . .	486	25,632	Coinbase Global, Inc., Class A <sup>*</sup> . . . .	347	77,114
California Resources Corp. <sup>(a)</sup> . . . . .	866	46,089	Corpay, Inc. <sup>*</sup> . . . . .	328	87,382
Canadian Natural Resources Ltd. (Canada) . . . . .	5,023	178,819	Donnelley Financial Solutions, Inc. <sup>*</sup> .	264	15,740
Cenovus Energy, Inc. (Canada) . . . .	13,069	256,937	Euronet Worldwide, Inc. <sup>*</sup> . . . . .	439	45,436
ChampionX Corp. <sup>(a)</sup> . . . . .	3,713	123,309	FactSet Research Systems, Inc. . . . .	202	82,471
Chevron Corp. <sup>(a)</sup> . . . . .	1,314	205,536	Fidelity National Information Services, Inc. <sup>(a)</sup> . . . . .	6,048	455,777
CONSOL Energy, Inc. <sup>(a)*</sup> . . . . .	1,015	103,560	Fiserv, Inc. <sup>(a)*</sup> . . . . .	1,963	292,566
Coterra Energy, Inc. . . . .	2,300	61,341	Franklin Resources, Inc. <sup>(a)</sup> . . . . .	3,647	81,510
Delek US Holdings, Inc. . . . .	743	18,397	Global Payments, Inc. . . . .	181	17,503
Devon Energy Corp. <sup>(a)</sup> . . . . .	4,191	198,653	Intercontinental Exchange, Inc. . . . .	70	9,582
DHT Holdings, Inc. (Marshall Islands) . . . . .	2,339	27,062	International Money Express, Inc. <sup>*</sup> . .	62	1,292
Diamond Offshore Drilling, Inc. <sup>*</sup> . . . .	2,222	34,419	Mastercard, Inc., Class A <sup>(a)</sup> . . . . .	294	129,701
Diamondback Energy, Inc. <sup>(a)</sup> . . . . .	1,369	274,060	Morningstar, Inc. <sup>(a)</sup> . . . . .	295	87,276
Dorian LPG Ltd. (Marshall Islands) . .	6,191	259,774	NCR Atleos Corp. <sup>(a)*</sup> . . . . .	807	21,805
EOG Resources, Inc. <sup>(a)</sup> . . . . .	1,696	213,475	Open Lending Corp. <sup>*</sup> . . . . .	48	268
Exxon Mobil Corp. <sup>(a)</sup> . . . . .	1,960	225,635	Payoneer Global, Inc. <sup>*</sup> . . . . .	11,156	61,804
Halliburton Co. . . . .	2,317	78,268	PayPal Holdings, Inc. <sup>(a)*</sup> . . . . .	12,354	716,903
Helix Energy Solutions Group, Inc. <sup>*</sup> .	10,848	129,525	Shift4 Payments, Inc., Class A <sup>(a)*</sup> . .	726	53,252
Helmerich & Payne, Inc. <sup>(a)</sup> . . . . .	5,491	198,445	T Rowe Price Group, Inc. <sup>(a)</sup> . . . . .	851	98,129
Hess Corp. <sup>(a)</sup> . . . . .	840	123,917	Visa, Inc., Class A <sup>(a)</sup> . . . . .	716	187,929
HF Sinclair Corp. <sup>(a)</sup> . . . . .	5,493	292,997			<u>3,477,530</u>
Kinder Morgan, Inc. . . . .	5,276	104,834	<b>Food, Beverage &amp; Tobacco — 4.6%</b>		
Marathon Oil Corp. . . . .	705	20,212	Altria Group, Inc. <sup>(a)</sup> . . . . .	4,849	220,872
Murphy Oil Corp. <sup>(a)</sup> . . . . .	4,537	187,106	Archer-Daniels-Midland Co. . . . .	949	57,367
Nabors Industries Ltd. (Bermuda) <sup>*</sup> . .	494	35,153	B&G Foods, Inc. . . . .	7,048	56,948
Noble Corp. PLC (United Kingdom) .	1,657	73,985	Brown-Forman Corp., Class B . . . . .	2,560	110,566
Pembina Pipeline Corp. (Canada) . .	4,036	149,655	Celsius Holdings, Inc. <sup>(a)*</sup> . . . . .	3,745	213,802
Phillips 66 . . . . .	500	70,585	Coca-Cola Co. (The) <sup>(a)</sup> . . . . .	4,045	257,464
Range Resources Corp. . . . .	1,618	54,252	Conagra Brands, Inc. <sup>(a)</sup> . . . . .	7,845	222,955
REX American Resources Corp. <sup>*</sup> . . . .	587	26,761	General Mills, Inc. <sup>(a)</sup> . . . . .	1,906	120,574
Suncor Energy, Inc. (Canada) . . . . .	1,881	71,666	Hain Celestial Group, Inc. (The) <sup>*</sup> . . . .	1,568	10,835
TechnipFMC PLC (United Kingdom) .	15,801	413,196	Hormel Foods Corp. <sup>(a)</sup> . . . . .	2,950	89,946
US Silica Holdings, Inc. <sup>*</sup> . . . . .	1,203	18,586	Ingredion, Inc. <sup>(a)</sup> . . . . .	2,068	237,200
Valero Energy Corp. <sup>(a)</sup> . . . . .	660	103,462	Kellanova <sup>(a)</sup> . . . . .	7,328	422,679
Vermilion Energy, Inc. (Canada) . . . .	282	3,105	Keurig Dr Pepper, Inc. <sup>(a)</sup> . . . . .	3,706	123,780
Weatherford International PLC (Ireland) <sup>*</sup> . . . . .	789	96,613	Kraft Heinz Co. (The) <sup>(a)</sup> . . . . .	7,753	249,802
		<u>4,833,397</u>	Lancaster Colony Corp. <sup>(a)</sup> . . . . .	855	161,569
<b>Financial Services — 4.2%</b>			McCormick & Co., Inc., non-voting shares <sup>(a)</sup> . . . . .	6,670	473,170
AvidXchange Holdings, Inc. <sup>*</sup> . . . . .	6,064	73,132	Mission Produce, Inc. <sup>*</sup> . . . . .	71	702



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Food, Beverage &amp; Tobacco — (Continued)</b>			<b>Health Care Equipment &amp; Services — (Continued)</b>		
Molson Coors Beverage Co., Class B .....	1,268	\$ 64,452	Omnicell, Inc.* .....	1,780	\$ 48,185
Mondelez International, Inc., Class A .....	839	54,904	Owens & Minor, Inc.* .....	3,752	50,652
Monster Beverage Corp.* .....	403	20,130	Penumbra, Inc. <sup>(a)*</sup> .....	1,659	298,570
Philip Morris International, Inc. ....	822	83,293	Phreesia, Inc.* .....	1,619	34,323
Primo Water Corp. (Canada) .....	4,408	96,359	Privia Health Group, Inc. <sup>(a)*</sup> .....	1,930	33,543
Simply Good Foods Co. (The) <sup>(a)*</sup> ..	2,247	81,184	PROCEPT BioRobotics Corp.* .....	547	33,416
SunOpta, Inc. (Canada)* .....	2,785	15,039	Quest Diagnostics, Inc. <sup>(a)</sup> .....	409	55,984
Turning Point Brands, Inc. ....	12	385	ResMed, Inc. <sup>(a)</sup> .....	1,618	309,718
Tyson Foods, Inc., Class A. ....	1,977	112,966	Solventum Corp. <sup>(a)*</sup> .....	4,851	256,521
Utz Brands, Inc. ....	2,616	43,530	STERIS PLC (Ireland) .....	1,183	259,716
Vita Coco Co., Inc. (The)* .....	3,817	106,304	Surmodics, Inc.* .....	9	378
Vital Farms, Inc.* .....	968	45,273	Tandem Diabetes Care, Inc.* .....	868	34,972
WK Kellogg Co. ....	146	2,403	Tenet Healthcare Corp. <sup>(a)*</sup> .....	4,613	613,667
		<u>3,756,453</u>	UnitedHealth Group, Inc. <sup>(a)</sup> .....	240	122,222
<b>Health Care Equipment &amp; Services — 7.8%</b>			Universal Health Services, Inc., Class B <sup>(a)</sup> .....	773	142,951
Addus HomeCare Corp.* .....	377	43,773	Veeva Systems, Inc., Class A <sup>(a)*</sup> .....	655	119,872
Align Technology, Inc. <sup>(a)*</sup> .....	1,876	452,923	Zimmer Biomet Holdings, Inc. <sup>(a)</sup> .....	2,441	264,922
AMN Healthcare Services, Inc.* .....	53	2,715			<u>6,452,691</u>
Astrana Health, Inc.* .....	358	14,520	<b>Household &amp; Personal Products — 2.3%</b>		
Atrion Corp. ....	96	43,433	BellRing Brands, Inc. <sup>(a)*</sup> .....	4,955	283,129
Avanos Medical, Inc.* .....	1,235	24,601	Central Garden & Pet Co., Class A* ..	218	7,201
Baxter International, Inc. <sup>(a)</sup> .....	4,655	155,710	Clorox Co. (The) <sup>(a)</sup> .....	463	63,186
Becton Dickinson & Co. <sup>(a)</sup> .....	452	105,637	Colgate-Palmolive Co. <sup>(a)</sup> .....	1,587	154,002
Cencora, Inc. ....	508	114,452	Coty, Inc., Class A* .....	3,184	31,904
Centene Corp. <sup>(a)*</sup> .....	4,591	304,383	Edgewell Personal Care Co. ....	1,577	63,380
Cigna Group (The) <sup>(a)</sup> .....	486	160,657	Energizer Holdings, Inc. ....	462	13,647
Clover Health Investments Corp.* ..	22	27	Estee Lauder Cos., Inc. (The), Class A <sup>(a)</sup> .....	4,585	487,844
CONMED Corp. <sup>(a)</sup> .....	1,357	94,067	Kenvue, Inc. <sup>(a)</sup> .....	7,245	131,714
Cross Country Healthcare, Inc.* .....	2,284	31,611	Kimberly-Clark Corp. <sup>(a)</sup> .....	1,551	214,348
CVS Health Corp. <sup>(a)</sup> .....	1,833	108,257	Oddity Tech Ltd., Class A (Israel)* ..	2,225	87,353
Doximity, Inc., Class A* .....	4,225	118,173	Olaplex Holdings, Inc.* .....	363	559
Elevance Health, Inc. ....	178	96,451	Procter & Gamble Co. (The) <sup>(a)</sup> .....	858	141,501
Envista Holdings Corp. <sup>(a)*</sup> .....	13,825	229,910	Reynolds Consumer Products, Inc. . .	2,047	57,275
Evolent Health, Inc., Class A <sup>(a)*</sup> .....	4,058	77,589	Spectrum Brands Holdings, Inc. <sup>(a)</sup> ..	202	17,358
GE HealthCare Technologies, Inc. <sup>(a)</sup> .	2,414	188,099	WD-40 Co. <sup>(a)</sup> .....	448	98,399
GeneDx Holdings Corp.* .....	270	7,058			<u>1,852,800</u>
Guardant Health, Inc. <sup>(a)*</sup> .....	5,438	157,049	<b>Materials — 9.1%</b>		
HCA Healthcare, Inc. <sup>(a)</sup> .....	336	107,950	Agnico Eagle Mines Ltd. (Canada) . .	8,326	544,520
Hologic, Inc. <sup>(a)*</sup> .....	6,762	502,079	Alamos Gold, Inc., Class A (Canada) .....	2,917	45,739
ICU Medical, Inc.* .....	170	20,188	Alcoa Corp. ....	3,372	134,138
McKesson Corp. ....	107	62,492	Alpha Metallurgical Resources, Inc. <sup>(a)</sup> .....	518	145,315
Medtronic PLC (Ireland) .....	4,541	357,422			
Molina Healthcare, Inc. <sup>(a)*</sup> .....	595	176,894			
National HealthCare Corp. ....	138	14,959			



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Materials — (Continued)</b>			<b>Materials — (Continued)</b>		
AptarGroup, Inc. ....	484	\$ 68,152	PPG Industries, Inc. ....	264	\$ 33,235
Arch Resources, Inc. ....	157	23,900	Quaker Chemical Corp. ....	690	117,093
ATI, Inc. <sup>(a)*</sup> ....	6,285	348,503	Royal Gold, Inc. <sup>(a)</sup> ....	554	69,339
Avery Dennison Corp. <sup>(a)</sup> ....	833	182,135	RPM International, Inc. <sup>(a)</sup> ....	968	104,234
Axalta Coating Systems Ltd. (Bermuda)* ....	7,115	243,120	Sandstorm Gold Ltd. (Canada) . . . .	387	2,105
Balchem Corp. ....	200	30,790	Scotts Miracle-Gro Co. (The) <sup>(a)</sup> . . . .	5,734	373,054
Ball Corp. <sup>(a)</sup> ....	9,015	541,080	Sealed Air Corp. <sup>(a)</sup> ....	3,754	130,602
Cabot Corp. <sup>(a)</sup> ....	1,533	140,867	Sonoco Products Co. ....	1,053	53,408
Carpenter Technology Corp. <sup>(a)</sup> ....	1,332	145,961	Southern Copper Corp. ....	374	40,295
Celanese Corp. <sup>(a)</sup> ....	2,407	324,680	Steel Dynamics, Inc. ....	288	37,296
Clearwater Paper Corp.* ....	72	3,490			<u>7,516,162</u>
Cleveland-Cliffs, Inc. <sup>(a)*</sup> ....	18,846	290,040	<b>Media &amp; Entertainment — 4.2%</b>		
Commercial Metals Co. ....	593	32,609	Alphabet, Inc., Class A <sup>(a)</sup> ....	3,107	565,940
Corteva, Inc. <sup>(a)</sup> ....	8,973	484,004	Angi, Inc.* ....	144	277
Crown Holdings, Inc. <sup>(a)</sup> ....	2,882	214,392	Bumble, Inc., Class A <sup>(a)*</sup> ....	17,125	179,984
Dow, Inc. ....	828	43,925	Cable One, Inc. ....	1	354
DuPont de Nemours, Inc. ....	1,494	120,252	Charter Communications, Inc., Class A <sup>(a)*</sup> ....	475	142,006
Ecolab, Inc. <sup>(a)</sup> ....	693	164,934	Comcast Corp., Class A <sup>(a)</sup> ....	2,631	103,030
Fortuna Mining Corp. (Canada)* ....	31,435	153,717	EverQuote, Inc., Class A* ....	755	15,749
Freeport-McMoRan, Inc. ....	1,765	85,779	Fox Corp., Class A ....	25	859
HB Fuller Co. ....	990	76,190	Interpublic Group of Cos., Inc. (The) <sup>(a)</sup> ....	4,767	138,672
Hudbay Minerals, Inc. (Canada) ....	11,252	101,831	John Wiley & Sons, Inc., Class A . . .	12	488
Innospec, Inc. ....	241	29,785	Live Nation Entertainment, Inc. <sup>(a)*</sup> . .	745	69,836
International Flavors & Fragrances, Inc. <sup>(a)</sup> ....	358	34,085	Match Group, Inc.* ....	2,914	88,527
International Paper Co. <sup>(a)</sup> ....	2,652	114,434	Meta Platforms, Inc., Class A <sup>(a)</sup> . . . .	1,093	551,113
Kaiser Aluminum Corp. ....	605	53,179	Netflix, Inc. <sup>(a)*</sup> ....	276	186,267
Kinross Gold Corp. (Canada) ....	24,361	202,684	News Corp., Class A <sup>(a)</sup> ....	2,323	64,045
Knife River Corp.* ....	1,548	108,577	Nextdoor Holdings, Inc.* ....	7	19
Kronos Worldwide, Inc. ....	214	2,686	Omnicom Group, Inc. <sup>(a)</sup> ....	668	59,920
Linde PLC (Ireland) ....	429	188,249	Paramount Global, Class B <sup>(a)</sup> ....	11,244	116,825
Louisiana-Pacific Corp. ....	779	64,135	Pinterest, Inc., Class A* ....	531	23,401
LyondellBasell Industries NV, Class A (Netherlands) ....	362	34,629	PubMatic, Inc., Class A* ....	738	14,989
Martin Marietta Materials, Inc. <sup>(a)</sup> ....	661	358,130	Scholastic Corp. ....	497	17,629
Mativ Holdings, Inc. ....	1,943	32,953	Sirius XM Holdings, Inc. <sup>(a)</sup> ....	90,052	254,847
Metallus, Inc.* ....	450	9,122	Sphere Entertainment Co. <sup>(a)*</sup> ....	3,952	138,557
Minerals Technologies, Inc. ....	781	64,948	Spotify Technology SA (Luxembourg)* ....	342	107,316
NewMarket Corp. <sup>(a)</sup> ....	237	122,190	Thryv Holdings, Inc.* ....	81	1,443
Newmont Corp. ....	1,588	66,490	TripAdvisor, Inc. <sup>(a)*</sup> ....	7,286	129,764
Nutrien Ltd. (Canada) ....	2,749	139,952	Vimeo, Inc.* ....	13,367	49,859
Olin Corp. ....	729	34,372	Walt Disney Co. (The) <sup>(a)</sup> ....	3,588	356,253
Orla Mining Ltd. (Canada)* ....	273	1,048	Yelp, Inc. <sup>(a)*</sup> ....	1,546	57,125
Pan American Silver Corp. (Canada) ....	10,251	203,790	ZipRecruiter, Inc., Class A* ....	1,559	14,171
					<u>3,449,265</u>

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — 4.8%</b>		
Agilent Technologies, Inc. <sup>(a)</sup> . . . . .	734	\$ 95,148
Alkermes PLC (Ireland)* . . . . .	2,370	57,117
Alnylam Pharmaceuticals, Inc.* . . . . .	280	68,040
Amphastar Pharmaceuticals, Inc.* . . . . .	1,731	69,240
ANI Pharmaceuticals, Inc.* . . . . .	432	27,510
Arcutis Biotherapeutics, Inc.* . . . . .	17	158
Ardelyx, Inc.* . . . . .	14,405	106,741
Biogen, Inc.* . . . . .	114	26,427
Bio-Rad Laboratories, Inc., Class A <sup>(a)*</sup> . . . . .	590	161,135
Bristol-Myers Squibb Co. <sup>(a)</sup> . . . . .	2,431	100,959
Collegium Pharmaceutical, Inc.* . . . . .	3,368	108,450
Corcept Therapeutics, Inc.* . . . . .	1,777	57,735
Danaher Corp. . . . .	296	73,956
Elanco Animal Health, Inc. <sup>(a)*</sup> . . . . .	11,961	172,597
Eli Lilly & Co. <sup>(a)</sup> . . . . .	83	75,146
Gilead Sciences, Inc. <sup>(a)</sup> . . . . .	688	47,206
Harmony Biosciences Holdings, Inc. <sup>(a)*</sup> . . . . .	5,557	167,655
Illumina, Inc. <sup>(a)*</sup> . . . . .	462	48,223
Incyte Corp. <sup>(a)*</sup> . . . . .	1,386	84,019
Innoviva, Inc.* . . . . .	1,607	26,355
IQVIA Holdings, Inc. <sup>(a)*</sup> . . . . .	694	146,739
Johnson & Johnson <sup>(a)</sup> . . . . .	2,825	412,902
Medpace Holdings, Inc.* . . . . .	62	25,535
Merck & Co., Inc. <sup>(a)</sup> . . . . .	1,585	196,223
Mettler-Toledo International, Inc. <sup>(a)*</sup> . . . . .	22	30,747
Myriad Genetics, Inc.* . . . . .	239	5,846
Natera, Inc.* . . . . .	838	90,747
Neurocrine Biosciences, Inc. <sup>(a)*</sup> . . . . .	3,290	452,934
Nurix Therapeutics, Inc.* . . . . .	623	13,002
Pacira BioSciences, Inc.* . . . . .	508	14,534
Perrigo Co. PLC (Ireland) . . . . .	51	1,310
QIAGEN NV (Netherlands) . . . . .	1,068	43,884
Regeneron Pharmaceuticals, Inc.* . . . . .	19	19,970
Repligen Corp.* . . . . .	858	108,159
Thermo Fisher Scientific, Inc. <sup>(a)</sup> . . . . .	482	266,546
Traverse Therapeutics, Inc.* . . . . .	149	1,225
Twist Bioscience Corp. <sup>(a)*</sup> . . . . .	6,042	297,750
Vir Biotechnology, Inc.* . . . . .	673	5,990
Waters Corp. <sup>(a)*</sup> . . . . .	897	260,238
		<u>3,968,098</u>
<b>Semiconductors &amp; Semiconductor Equipment — 6.1%</b>		
Amkor Technology, Inc. . . . .	1,796	71,876
Analog Devices, Inc. . . . .	53	12,098
Applied Materials, Inc. <sup>(a)</sup> . . . . .	793	187,140

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Semiconductors &amp; Semiconductor Equipment — (Continued)</b>		
Broadcom, Inc. <sup>(a)</sup> . . . . .	211	\$ 338,767
Cirrus Logic, Inc. <sup>(a)*</sup> . . . . .	1,746	222,894
Credo Technology Group Holding Ltd. (Cayman Islands)* . . . . .	8,527	272,352
Entegris, Inc. <sup>(a)</sup> . . . . .	453	61,336
GLOBALFOUNDRIES, Inc. (Cayman Islands)* . . . . .	2,052	103,749
KLA Corp. <sup>(a)</sup> . . . . .	190	156,657
Lam Research Corp. <sup>(a)</sup> . . . . .	131	139,495
Microchip Technology, Inc. <sup>(a)</sup> . . . . .	1,543	141,185
Micron Technology, Inc. <sup>(a)</sup> . . . . .	2,088	274,635
MKS Instruments, Inc. <sup>(a)</sup> . . . . .	1,366	178,372
Monolithic Power Systems, Inc. <sup>(a)</sup> . . . . .	233	191,451
NVIDIA Corp. <sup>(a)</sup> . . . . .	1,084	133,917
NXP Semiconductors NV (Netherlands) . . . . .	913	245,679
ON Semiconductor Corp. <sup>(a)*</sup> . . . . .	3,260	223,473
Photronics, Inc.* . . . . .	3,655	90,169
Qorvo, Inc. <sup>(a)*</sup> . . . . .	3,477	403,471
QUALCOMM, Inc. <sup>(a)</sup> . . . . .	5,668	1,128,952
Rambus, Inc. <sup>(a)*</sup> . . . . .	2,081	122,280
Semtech Corp. <sup>(a)*</sup> . . . . .	6,296	188,125
Texas Instruments, Inc. <sup>(a)</sup> . . . . .	724	140,840
		<u>5,028,913</u>
<b>Software &amp; Services — 7.9%</b>		
A10 Networks, Inc. . . . .	374	5,180
Accenture PLC, Class A (Ireland) . . . . .	872	264,574
Adobe, Inc. <sup>(a)*</sup> . . . . .	376	208,883
Alarm.com Holdings, Inc.* . . . . .	1,297	82,411
Alkami Technology, Inc.* . . . . .	2	57
Amdocs Ltd. (Guernsey) . . . . .	766	60,453
Appfolio, Inc., Class A <sup>(a)*</sup> . . . . .	825	201,770
AppLovin Corp., Class A <sup>(a)*</sup> . . . . .	4,109	341,951
ASGN, Inc.* . . . . .	1,009	88,964
Bitfarms Ltd. (Canada)* . . . . .	64,457	165,654
Blackbaud, Inc.* . . . . .	261	19,880
BlackLine, Inc.* . . . . .	990	47,966
Box, Inc., Class A <sup>(a)*</sup> . . . . .	6,255	165,382
Cadence Design Systems, Inc.* . . . . .	78	24,005
CGI, Inc. (Canada)* . . . . .	315	31,440
Clear Secure, Inc., Class A . . . . .	4,326	80,939
Crowdstrike Holdings, Inc., Class A <sup>(a)*</sup> . . . . .	541	207,306
Digimarc Corp.* . . . . .	31	961
DocuSign, Inc.* . . . . .	848	45,368
Dolby Laboratories, Inc., Class A . . . . .	367	29,077

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Software &amp; Services — (Continued)</b>			<b>Technology Hardware &amp; Equipment — (Continued)</b>		
Dropbox, Inc., Class A <sup>(a)*</sup>	8,967	\$ 201,489	F5, Inc. <sup>(a)*</sup>	1,150	\$ 198,064
DXC Technology Co.*	2,265	43,239	Fabrinet (Cayman Islands)*	73	17,870
Gen Digital, Inc. <sup>(a)</sup>	6,500	162,370	Hewlett Packard Enterprise Co. <sup>(a)</sup>	2,602	55,084
Globant S.A. (Luxembourg)*	377	67,204	HP, Inc. <sup>(a)</sup>	4,845	169,672
Guidewire Software, Inc. <sup>(a)*</sup>	2,519	347,345	Insight Enterprises, Inc. <sup>(a)*</sup>	225	44,631
Informatica, Inc., Class A <sup>(a)*</sup>	3,501	108,111	Itron, Inc. <sup>(a)*</sup>	4,028	398,611
InterDigital, Inc. <sup>(a)</sup>	478	55,716	Jabil, Inc. <sup>(a)</sup>	1,065	115,861
International Business Machines Corp.	99	17,122	Juniper Networks, Inc.	1,107	40,361
Intuit, Inc. <sup>(a)</sup>	300	197,163	Knowles Corp.*	40	690
JFrog Ltd. (Israel)*	1,646	61,807	Littelfuse, Inc.	147	37,572
Kyndryl Holdings, Inc. <sup>(a)*</sup>	4,894	128,761	Mirion Technologies, Inc.*	1,762	18,924
LiveRamp Holdings, Inc.*	3,949	122,182	Motorola Solutions, Inc. <sup>(a)</sup>	52	20,075
Microsoft Corp. <sup>(a)</sup>	1,043	466,169	Napco Security Technologies, Inc.	960	49,872
NCR Voyix Corp. <sup>(a)*</sup>	8,219	101,505	NetApp, Inc. <sup>(a)</sup>	1,307	168,342
Okta, Inc. <sup>(a)*</sup>	869	81,347	NetScout Systems, Inc. <sup>(a)*</sup>	3,039	55,583
Oracle Corp.	651	91,921	PC Connection, Inc.	8	514
Pegasystems, Inc. <sup>(a)</sup>	4,306	260,642	Pure Storage, Inc., Class A <sup>(a)*</sup>	6,224	399,643
PTC, Inc.*	574	104,279	Rogers Corp.*	744	89,734
Q2 Holdings, Inc. <sup>(a)*</sup>	2,505	151,127	ScanSource, Inc.*	535	23,706
Qualys, Inc. <sup>(a)*</sup>	1,434	204,488	Seagate Technology Holdings PLC (Ireland)	1,249	128,984
Salesforce, Inc. <sup>(a)</sup>	866	222,649	TD SYNnex Corp. <sup>(a)</sup>	495	57,123
SEMrush Holdings, Inc., Class A	1,014	13,577	TE Connectivity Ltd. (Switzerland)	631	94,921
ServiceNow, Inc. <sup>(a)*</sup>	478	376,028	Vontier Corp.	2,648	101,154
SPS Commerce, Inc.*	130	24,461	Western Digital Corp. <sup>(a)*</sup>	2,287	173,286
Synopsys, Inc.*	58	34,513			<u>3,633,065</u>
Verint Systems, Inc.*	1,673	53,871	<b>Telecommunication Services — 0.8%</b>		
VeriSign, Inc. <sup>(a)*</sup>	1,005	178,689	Anterix, Inc.*	4	158
Yext, Inc.*	5,897	31,549	AT&T, Inc. <sup>(a)</sup>	6,470	123,642
Zoom Video Communications, Inc., Class A <sup>(a)*</sup>	8,655	512,289	Gogo, Inc.*	468	4,502
		<u>6,493,834</u>	IDT Corp., Class B.	14	503
<b>Technology Hardware &amp; Equipment — 4.4%</b>			Iridium Communications, Inc. <sup>(a)</sup>	7,671	204,202
Amphenol Corp., Class A <sup>(a)</sup>	1,818	122,479	Lumen Technologies, Inc.*	21,482	23,630
Apple, Inc. <sup>(a)</sup>	3,174	668,508	T-Mobile US, Inc. <sup>(a)</sup>	959	168,957
Arlo Technologies, Inc.*	2,247	29,301	Verizon Communications, Inc. <sup>(a)</sup>	4,058	167,352
Arrow Electronics, Inc.*	156	18,839			<u>692,946</u>
Bel Fuse, Inc., Class B.	356	23,225	<b>Transportation — 1.8%</b>		
Benchmark Electronics, Inc.	759	29,950	CSX Corp. <sup>(a)</sup>	5,231	174,977
CDW Corp. <sup>(a)</sup>	206	46,111	Delta Air Lines, Inc.	2,012	95,449
Ciena Corp. <sup>(a)*</sup>	1,117	53,817	FedEx Corp. <sup>(a)</sup>	605	181,403
Cisco Systems, Inc.	1,605	76,254	FTAI Infrastructure, Inc.	2,234	19,280
Corning, Inc. <sup>(a)</sup>	1,765	68,570	GXO Logistics, Inc.*	593	29,947
Diebold Nixdorf, Inc.*	113	4,348	Kirby Corp. <sup>(a)*</sup>	1,429	171,094
ePlus, Inc.*	64	4,715	Old Dominion Freight Line, Inc. <sup>(a)</sup>	712	125,739
Extreme Networks, Inc. <sup>(a)*</sup>	1,983	26,671	SkyWest, Inc. <sup>(a)*</sup>	3,210	263,445

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Transportation — (Continued)</b>		
Uber Technologies, Inc. <sup>(a)*</sup> . . . . .	1,927	\$ 140,054
Union Pacific Corp. <sup>(a)</sup> . . . . .	886	200,466
United Parcel Service, Inc., Class B . . . . .	511	69,930
Universal Logistics Holdings, Inc. . . . .	17	690
Werner Enterprises, Inc. . . . .	361	12,935
		<u>1,485,409</u>
<b>Utilities — 1.4%</b>		
ALLETE, Inc. <sup>(a)</sup> . . . . .	1,155	72,014
American Water Works Co., Inc. . . . .	522	67,422
Atmos Energy Corp. . . . .	399	46,543
Avista Corp. . . . .	987	34,160
Black Hills Corp. <sup>(a)</sup> . . . . .	1,220	66,344
CMS Energy Corp. . . . .	719	42,802
Constellation Energy Corp. <sup>(a)</sup> . . . . .	713	142,793
Duke Energy Corp. <sup>(a)</sup> . . . . .	1,489	149,243
Edison International <sup>(a)</sup> . . . . .	705	50,626
Montauk Renewables, Inc.* . . . . .	153	872
NRG Energy, Inc. <sup>(a)</sup> . . . . .	2,276	177,209
Otter Tail Corp. . . . .	227	19,883
Public Service Enterprise Group, Inc. . . . .	809	59,623
Southwest Gas Holdings, Inc. <sup>(a)</sup> . . . . .	837	58,908
WEC Energy Group, Inc. <sup>(a)</sup> . . . . .	1,653	129,694
		<u>1,118,136</u>
TOTAL COMMON STOCKS (Cost \$74,220,450) . . . . .		<u>77,596,703</u>
OTHER ASSETS IN EXCESS OF LIABILITIES - 5.7% . . . . .		<u>4,714,477</u>
NET ASSETS - 100.0% . . . . .		<u>\$ 82,311,180</u>

(a) Security position is either entirely or partially designated as collateral for total return swaps.

(b) Security is fair valued by the Adviser in accordance with the policies established by the Board of Trustees.

\* Non-income producing.

PLC Public Limited Company

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

The portfolio matures between August 29, 2025 and March 12, 2029, however underlying individual contracts are entered into and closed (terminated) on a daily basis. The maturity date shown in the table below is the earliest maturity date for the specific entity. The following table represents the individual long and short positions and related values of total return swaps, which represents (69.5)% of net assets as of June 30, 2024:

### Total Return Swaps

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Long</b>								
<b>Automobiles &amp; Components</b>								
Adient PLC (Ireland) .	USFF +0.250%	Weekly	MS	07/08/27	270	\$ 8,621	\$ 6,672	\$ (1,371)
American Axle & Manufacturing Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	432	3,063	3,020	146
Aptiv PLC (Jersey) . .	USFF +0.250%	Weekly	MS	01/12/29	938	66,699	66,054	3,952
BorgWarner, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,837	59,008	59,225	4,589
Dana, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	877	11,499	10,629	(92)
Dorman Products, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	89	8,161	8,142	527
Garrett Motion, Inc. . .	USFF +0.250%	Weekly	MS	03/12/29	11	94	94	(11)
General Motors Co. . .	USFF +0.250%	Weekly	MS	07/11/28	1,220	35,864	56,681	23,664
Gentex Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	132	4,530	4,450	215
Gentherm, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	80	4,223	3,946	(4)
Goodyear Tire & Rubber Co. (The) . .	USFF +0.250%	Weekly	MS	07/11/28	793	10,327	9,001	(630)
LCI Industries . . . . .	USFF +0.250%	Weekly	MS	01/12/29	217	23,981	22,433	301
Lear Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	86	11,260	9,822	(552)
Visteon Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	445	49,817	47,482	1,071
Winnemago Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	246	15,030	13,333	(728)
					<u>7,673</u>	<u>312,177</u>	<u>320,984</u>	<u>31,077</u>
<b>Capital Goods</b>								
3M Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	388	36,963	39,650	5,432
A. O. Smith Corp. . . .	USFF +0.250%	Weekly	MS	01/12/29	66	5,493	5,397	275
Acuity Brands, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	94	20,543	22,695	3,560
American Superconductor Corp. . . . .	USFF +0.250%	Weekly	MS	03/12/29	14	332	327	—
American Woodmark Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	32	2,267	2,515	393
AMETEK, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	161	27,217	26,840	1,533
Apogee Enterprises, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	102	6,399	6,409	441
Armstrong World Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	156	18,032	17,665	882
Array Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,191	25,143	22,480	(988)
AZEK Co., Inc. (The) .	USFF +0.250%	Weekly	MS	07/11/28	1,114	33,510	46,933	16,105
AZZ, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	301	23,134	23,252	1,702
Builders FirstSource, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	101	14,614	13,979	358
BWX Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	497	47,528	47,215	2,985

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Carlisle Cos., Inc. . . .	USFF +0.250%	Weekly	MS	01/12/29	25	\$ 8,682	\$10,130	\$ 2,114
Caterpillar, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	177	59,707	58,959	3,210
Chart Industries, Inc. .	USFF +0.250%	Weekly	MS	01/12/29	164	25,264	23,672	65
Crane Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	215	18,604	31,171	14,271
Cummins, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	204	51,718	56,494	8,844
Curtiss-Wright Corp. .	USFF +0.250%	Weekly	MS	01/10/28	36	8,016	9,755	2,297
DNOW, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	522	7,645	7,167	19
Donaldson Co., Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	491	32,385	35,136	5,225
Dover Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	119	19,648	21,474	3,258
Eaton Corp. PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	104	28,344	32,609	6,391
EMCOR Group, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	156	45,733	56,952	14,418
Emerson Electric Co..	USFF +0.250%	Weekly	MS	01/12/29	295	32,832	32,497	1,890
Enerpac Tool Group Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	210	5,876	8,018	2,536
EnerSys. . . . .	USFF +0.250%	Weekly	MS	07/11/28	136	12,106	14,079	2,910
Esab Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	156	15,182	14,731	599
Fastenal Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	479	30,015	30,100	2,350
Federal Signal Corp. .	USFF +0.250%	Weekly	MS	01/12/29	63	5,171	5,271	447
Flowserve Corp. . . .	USFF +0.250%	Weekly	MS	07/11/28	958	41,774	46,080	7,540
Fluence Energy, Inc. .	USFF +0.250%	Weekly	MS	01/12/29	1,185	19,869	20,548	2,030
Franklin Electric Co., Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	67	6,669	6,453	228
GE Vernova, Inc.. . .	USFF +0.250%	Weekly	MS	01/12/29	136	18,289	23,325	6,288
Generac Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	293	34,440	38,740	6,668
General Electric Co. .	USFF +0.250%	Weekly	MS	01/12/29	252	35,911	40,060	6,685
Gibraltar Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	244	16,017	16,726	1,799
Global Industrial Co. .	USFF +0.250%	Weekly	MS	03/12/29	2	64	63	(15)
Graco, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	50	4,296	3,964	(79)
Griffon Corp.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	850	34,924	54,281	23,086
Hexcel Corp.. . . . .	USFF +0.250%	Weekly	MS	01/12/29	486	31,125	30,351	953
Hillman Solutions Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,111	8,847	9,832	1,577
Howmet Aerospace, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	850	63,643	65,986	6,742
Hyster-Yale Materials Handling, Inc. . . . .	USFF +0.250%	Weekly	MS	03/12/29	9	629	628	24
IDEX Corp.. . . . .	USFF +0.250%	Weekly	MS	01/12/29	43	9,196	8,652	87
IES Holdings, Inc. . . .	USFF +0.250%	Weekly	MS	01/12/29	44	5,808	6,131	707
Illinois Tool Works, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	123	29,544	29,146	2,340
Ingersoll Rand, Inc. .	USFF +0.250%	Weekly	MS	03/12/29	51	4,649	4,633	287
John Bean Technologies Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	58	5,265	5,508	602
Kennametal, Inc.. . . .	USFF +0.250%	Weekly	MS	07/11/28	772	19,215	18,173	509



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Kratos Defense & Security Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,248	\$ 25,447	\$ 24,972	\$ 1,267
Leonardo DRS, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	186	4,089	4,745	958
Lincoln Electric Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	360	84,153	67,910	(10,453)
Lindsay Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	38	4,465	4,669	529
Lockheed Martin Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	223	101,325	104,163	11,725
Masco Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	602	37,835	40,135	5,501
MasTec, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,161	107,757	124,215	23,876
MDU Resources Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,678	32,037	42,118	12,923
Middleby Corp. (The). . . . .	USFF +0.250%	Weekly	MS	07/11/28	471	65,101	57,749	(3,100)
Miller Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	13	730	715	17
MSC Industrial Direct Co., Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	336	30,062	26,648	(613)
Mueller Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	420	19,872	23,915	5,695
Mueller Water Products, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	541	9,498	9,695	836
Nordson Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	17	3,874	3,943	282
Northrop Grumman Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	186	85,744	81,087	928
Otis Worldwide Corp. . . . .	USFF +0.250%	Weekly	MS	03/12/29	116	11,149	11,166	770
Owens Corning. . . . .	USFF +0.250%	Weekly	MS	03/12/29	5	868	869	49
PACCAR, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	54	4,355	5,559	1,679
Parker-Hannifin Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	53	25,760	26,808	2,893
Powell Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	422	50,376	60,515	13,768
Proto Labs, Inc. . . . .	USFF +0.250%	Weekly	MS	03/12/29	14	423	432	20
Quanex Building Products Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	39	1,136	1,078	4
Quanta Services, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	135	28,474	34,302	7,878
Regal Rexnord Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	380	60,156	51,384	(4,673)
Resideo Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	704	14,462	13,770	290
RTX Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	824	81,600	82,721	6,906
Snap-on, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	154	39,704	40,254	4,163
Stanley Black & Decker, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	267	21,504	21,331	1,863
Sterling Infrastructure, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	75	6,818	8,876	2,938
Tennant Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	129	11,411	12,699	2,148
Textron, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	456	38,748	39,152	3,132

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Trane Technologies PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	76	\$ 20,536	\$ 24,999	\$ 5,991
Transcat, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5	626	598	(3)
TransDigm Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	11	14,583	14,054	461
Trex Co., Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	83	7,446	6,152	(797)
Tutor Perini Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	404	7,497	8,799	1,802
UFP Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	111	9,482	12,432	3,725
United Rentals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	196	125,582	126,759	9,483
Vertiv Holdings Co., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	774	68,396	67,005	3,334
Wabash National Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	482	9,455	10,527	1,902
Watsco, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	52	23,331	24,088	2,353
WESCO International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	505	83,640	80,053	2,220
Westinghouse Air Brake Technologies Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	862	141,022	136,239	5,109
Woodward, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	122	17,590	21,274	4,927
WW Grainger, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	66	56,823	59,548	6,793
Xylem, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	27	3,700	3,662	210
Zurn Elkay Water Solutions Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,603	47,856	47,128	2,747
					<u>33,039</u>	<u>2,704,775</u>	<u>2,823,764</u>	<u>316,036</u>
<b>Commercial &amp; Professional Services</b>								
ABM Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	427	21,555	21,593	1,511
Automatic Data Processing, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	207	46,984	49,409	6,678
BrightView Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	592	8,017	7,874	392
Brink's Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	106	8,595	10,854	2,913
Broadridge Financial Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	21	4,044	4,137	384
Cimpress PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	68	6,009	5,957	334
Cintas Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	57	37,078	39,915	5,514
CoreCivic, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	143	1,685	1,856	269
CSG Systems International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	147	7,166	6,052	(642)
Deluxe Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	75	1,661	1,685	124
Dun & Bradstreet Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,945	28,230	27,271	1,052
ICF International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	40	5,723	5,938	597
Interface, Inc. . . . .	USFF +0.250%	Weekly	MS	03/12/29	38	556	558	22
Jacobs Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	120	15,071	16,765	2,788

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Commercial &amp; Professional Services — (continued)</b>								
Kelly Services, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	89	\$ 1,947	\$ 1,905	\$ 76
Korn Ferry . . . . .	USFF +0.250%	Weekly	MS	03/12/29	50	3,341	3,357	229
Leidos Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	585	72,762	85,340	18,041
ManpowerGroup, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	524	37,820	36,575	2,029
MillerKnoll, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	154	3,622	4,079	792
MSA Safety, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	82	13,873	15,391	2,549
Paycom Software, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	66	9,530	9,441	552
Paylocity Holding Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	520	71,631	68,562	1,869
Republic Services, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	138	21,947	26,819	6,564
Robert Half, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	258	18,172	16,507	(398)
Steelcase, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,128	13,723	14,619	1,970
TaskUS, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	18	236	240	1
Tetra Tech, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	35	5,511	7,157	2,234
TransUnion. . . . .	USFF +0.250%	Weekly	MS	01/12/29	179	12,804	13,275	1,387
UniFirst Corp. . . . .	USFF +0.250%	Weekly	MS	03/12/29	8	1,388	1,372	62
Veralto Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	381	27,283	36,374	11,027
					<u>9,201</u>	<u>507,964</u>	<u>540,877</u>	<u>70,920</u>
<b>Consumer Discretionary Distribution &amp; Retail</b>								
1-800-Flowers.com, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	03/12/29	19	178	181	(3)
Abercrombie & Fitch Co., Class A . . . . .	USFF +0.250%	Weekly	MS	03/12/29	180	31,054	32,011	3,088
Academy Sports & Outdoors, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	516	27,213	27,477	2,165
Advance Auto Parts, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,276	150,220	144,139	4,294
Amazon.com, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	570	84,037	110,153	32,144
American Eagle Outfitters, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	915	18,816	18,263	731
Arko Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	123	760	771	45
AutoZone, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2	5,049	5,928	1,210
Best Buy Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	26	1,940	2,192	427
Burlington Stores, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	122	28,003	29,280	3,323
Camping World Holdings, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	347	8,610	6,197	(1,835)
Carvana Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	476	18,089	61,271	46,673
Dick's Sporting Goods, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	34	6,288	7,305	1,471

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Discretionary</b>								
<b>Distribution &amp; Retail — (continued)</b>								
eBay, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	676	\$ 30,055	\$ 36,315	\$ 8,625
Etsy, Inc. . . . .	USFF +0.250%	Weekly	MS	03/12/29	185	10,914	10,911	734
Gap, Inc. (The) . . . .	USFF +0.250%	Weekly	MS	01/10/28	911	9,082	21,764	13,410
Genuine Parts Co. . . .	USFF +0.250%	Weekly	MS	01/12/29	299	47,095	41,358	(2,344)
Hibbett, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	424	36,859	36,977	2,650
Home Depot, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/07/27	72	21,980	24,785	4,865
Kohl's Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	705	15,770	16,208	1,665
Leslie's, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,861	22,308	16,178	(4,606)
LKQ Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	643	32,256	26,742	(3,054)
Lowe's Cos., Inc. . . .	USFF +0.250%	Weekly	MS	01/12/29	153	33,465	33,730	2,562
Monro, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,015	28,224	24,218	(1,677)
ODP Corp. (The) . . . .	USFF +0.250%	Weekly	MS	01/07/27	415	15,482	16,297	1,812
Pool Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	89	32,433	27,352	(2,762)
Ross Stores, Inc. . . .	USFF +0.250%	Weekly	MS	01/12/29	193	27,214	28,047	2,781
Signet Jewelers Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	204	18,239	18,274	1,279
Tractor Supply Co. . . .	USFF +0.250%	Weekly	MS	01/12/29	90	24,204	24,300	1,820
Ulta Beauty, Inc. . . .	USFF +0.250%	Weekly	MS	01/12/29	104	43,931	40,130	(963)
Williams-Sonoma, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	48	11,070	13,554	3,281
Winmark Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	23	8,739	8,110	(3)
					<u>15,716</u>	<u>849,577</u>	<u>910,418</u>	<u>123,808</u>
<b>Consumer Durables &amp; Apparel</b>								
Canada Goose Holdings, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	71	945	918	20
Cavco Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	32	11,260	11,077	578
Columbia Sportswear Co. . . . .	USFF +0.250%	Weekly	MS	03/12/29	4	315	316	4
Cricut, Inc., Class A . .	USFF +0.250%	Weekly	MS	03/12/29	36	214	216	(2)
Deckers Outdoor Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	62	53,288	60,013	10,408
DR Horton, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	65	9,326	9,160	394
Figs, Inc., Class A . . .	USFF +0.250%	Weekly	MS	07/11/28	3,888	21,076	20,723	1,035
Garmin Ltd. (Switzerland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	205	21,344	33,399	14,243
G-III Apparel Group Ltd. . . . .	USFF +0.250%	Weekly	MS	07/11/28	368	9,208	9,962	1,369
Hanesbrands, Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	2,058	7,683	10,146	3,052
Hasbro, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	956	53,305	55,926	6,591
Helen of Troy Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	155	16,312	14,375	(827)
Installed Building Products, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	146	30,185	30,029	1,943
Kontoor Brands, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	119	8,060	7,872	351
Leggett & Platt, Inc. . .	USFF +0.250%	Weekly	MS	07/11/28	703	14,890	8,056	(5,580)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Durables &amp; Apparel — (continued)</b>								
Lululemon Athletica, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	49	\$ 14,848	\$ 14,636	\$ 797
Mattel, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	7,374	139,015	119,901	(9,514)
Mohawk Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	225	19,931	25,558	6,987
Newell Brands, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	998	7,533	6,397	(597)
NIKE, Inc., Class B . .	USFF +0.250%	Weekly	MS	01/12/29	174	15,840	13,114	(1,589)
PulteGroup, Inc. . . .	USFF +0.250%	Weekly	MS	01/10/28	301	19,901	33,140	14,882
Ralph Lauren Corp. . .	USFF +0.250%	Weekly	MS	01/10/28	180	23,248	31,511	10,415
Smith & Wesson Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	03/12/29	18	263	258	(5)
Sonos, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,556	27,063	22,967	(2,243)
Tapestry, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	313	12,695	13,393	1,701
Tempur Sealy International, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	343	16,915	16,238	383
TopBuild Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	144	55,991	55,479	3,344
Vista Outdoor, Inc. . .	USFF +0.250%	Weekly	MS	07/08/27	341	9,369	12,839	4,221
Worthington Enterprises, Inc. . .	USFF +0.250%	Weekly	MS	07/11/28	544	29,264	25,748	(1,354)
YETI Holdings, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	260	9,326	9,919	1,223
					<u>21,688</u>	<u>658,613</u>	<u>673,286</u>	<u>62,230</u>
<b>Consumer Services</b>								
BJ's Restaurants, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	372	12,820	12,908	952
Booking Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4	12,453	15,846	4,297
Bright Horizons Family Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	304	32,682	33,464	3,025
Cava Group, Inc. . . .	USFF +0.250%	Weekly	MS	01/12/29	529	46,304	49,065	6,044
Cracker Barrel Old Country Store, Inc. .	USFF +0.250%	Weekly	MS	01/12/29	839	40,938	35,372	(2,752)
Darden Restaurants, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	235	35,648	35,560	2,360
Domino's Pizza, Inc. .	USFF +0.250%	Weekly	MS	01/12/29	32	16,231	16,523	1,435
Frontdoor, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	776	24,938	26,221	2,990
Grand Canyon Education, Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	203	27,571	28,402	2,720
Hilton Worldwide Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	69	13,920	15,056	2,153
Hyatt Hotels Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	115	16,896	17,471	1,734
International Game Technology PLC (United Kingdom) . .	USFF +0.250%	Weekly	MS	01/12/29	719	15,086	14,711	773
Las Vegas Sands Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	925	42,887	40,931	1,337

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Services — (continued)</b>								
Marriott International, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	228	\$ 53,593	\$ 55,124	\$ 5,304
McDonald's Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	225	56,593	57,339	5,137
OneSpaWorld Holdings Ltd. (Bahamas) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	299	4,506	4,596	383
Papa John's International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	178	9,633	8,362	(700)
Perdoceo Education Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	308	6,490	6,597	538
Rush Street Interactive, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	912	8,411	8,746	899
Sabre Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,039	6,875	5,444	(1,016)
Strategic Education, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	123	13,166	13,611	1,359
Sweetgreen, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	862	25,290	25,981	2,299
Target Hospitality Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	106	817	923	145
Vail Resorts, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	519	95,768	93,487	5,367
Wyndham Hotels & Resorts, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	515	37,584	38,110	3,316
Wynn Resorts Ltd. . . . .	USFF +0.250%	Weekly	MS	01/12/29	822	81,599	73,569	(2,219)
Yum! Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	164	20,812	21,723	2,486
					<u>12,422</u>	<u>759,511</u>	<u>755,142</u>	<u>50,366</u>
<b>Consumer Staples Distribution &amp; Retail</b>								
Costco Wholesale Corp. . . . .	USFF +0.250%	Weekly	MS	03/12/29	26	22,242	22,100	1,378
Dollar General Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	810	105,905	107,106	7,094
Kroger Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,115	108,181	105,602	4,631
Performance Food Group Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	604	42,445	39,930	305
Target Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	667	89,676	98,743	15,544
Walgreens Boots Alliance, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,100	20,979	13,305	(5,978)
Walmart, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	800	47,379	54,168	10,488
Weis Markets, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	8	500	502	20
					<u>6,130</u>	<u>437,307</u>	<u>441,456</u>	<u>33,482</u>
<b>Energy</b>								
Antero Midstream Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	929	11,306	13,693	4,215
Archrock, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,193	21,981	24,122	3,856
Baker Hughes Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	450	13,499	15,827	4,836
Borr Drilling Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,564	22,281	22,988	2,486
Cactus, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	135	6,608	7,120	951



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Energy — (continued)</b>								
California Resources Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	260	\$12,696	\$13,837	\$ 2,204
Canadian Natural Resources Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,379	47,214	49,092	5,536
Cenovus Energy, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,608	72,680	70,933	3,628
ChampionX Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,039	33,933	34,505	2,884
Chevron Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	359	57,788	56,155	2,597
CONSOL Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	245	19,677	24,997	6,630
Coterra Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	750	19,495	20,003	2,104
Delek US Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	205	5,241	5,076	218
Devon Energy Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,131	50,253	53,609	7,860
DHT Holdings, Inc. (Marshall Islands) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	605	6,997	7,000	467
Diamond Offshore Drilling, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	606	8,781	9,387	1,195
Diamondback Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	383	72,752	76,673	9,765
Dorian LPG Ltd. (Marshall Islands) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,690	66,475	70,912	12,031
EOG Resources, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	458	57,403	57,648	4,275
Exxon Mobil Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	537	51,095	61,819	14,954
Halliburton Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	630	21,918	21,281	1,009
Helix Energy Solutions Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,971	31,038	35,474	6,564
Helmerich & Payne, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,505	51,856	54,391	6,634
Hess Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	238	36,840	35,110	712
HF Sinclair Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,509	82,633	80,490	3,721
Kinder Morgan, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,648	30,635	32,746	2,302
Marathon Oil Corp. . . . .	USFF +0.250%	Weekly	MS	03/12/29	217	5,942	6,221	759
Murphy Oil Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,169	45,686	48,210	5,848
Nabors Industries Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	140	11,201	9,962	(492)
Noble Corp. PLC (United Kingdom) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	452	19,948	20,182	1,694
Pembina Pipeline Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,129	40,689	41,863	4,532
Phillips 66 . . . . .	USFF +0.250%	Weekly	MS	01/12/29	139	19,708	19,623	1,290
Range Resources Corp. . . . .	USFF +0.250%	Weekly	MS	03/12/29	442	14,920	14,820	914
REX American Resources Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	197	10,228	8,981	(557)
Suncor Energy, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	518	20,575	19,736	707

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Energy — (continued)</b>								
TechnipFMC PLC (United Kingdom) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,427	\$ 102,309	\$ 115,766	\$ 20,832
US Silica Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	356	3,914	5,500	1,843
Valero Energy Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	185	28,905	29,001	2,236
Vermilion Energy, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	03/12/29	79	881	870	35
Weatherford International PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	214	24,409	26,204	3,492
					<u>37,691</u>	<u>1,262,390</u>	<u>1,321,827</u>	<u>156,767</u>
<b>Financial Services</b>								
AvidXchange Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,602	17,673	19,320	2,863
Berkshire Hathaway, Inc., Class B . . . . .	USFF +0.250%	Weekly	MS	08/29/25	181	51,335	73,631	25,829
BlackRock, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	33	23,433	25,982	5,145
Cboe Global Markets, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	280	44,549	47,617	6,695
CME Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	510	101,338	100,266	6,844
Coinbase Global, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	03/12/29	95	20,975	21,112	1,570
Corpay, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	95	27,795	25,309	(581)
Donnelley Financial Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	55	3,320	3,279	170
Euronet Worldwide, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	120	12,467	12,420	797
FactSet Research Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	56	23,456	22,863	1,031
Fidelity National Information Services, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,655	123,790	124,721	10,034
Fiserv, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	533	65,861	79,438	18,112
Franklin Resources, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,041	23,141	23,266	4,056
Global Payments, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	50	4,801	4,835	357
Intercontinental Exchange, Inc. . . . .	USFF +0.250%	Weekly	MS	03/12/29	19	2,608	2,601	155
International Money Express, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	20	411	417	16
Mastercard, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	77	32,072	33,969	4,153
Morningstar, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	77	21,229	22,780	3,039
NCR Atleos Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	229	4,276	6,188	2,222
Open Lending Corp. . . . .	USFF +0.250%	Weekly	MS	03/12/29	12	66	67	(13)
Payoneer Global, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,961	14,728	16,404	2,677
PayPal Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	3,449	201,076	200,145	12,963

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Financial Services — (continued)</b>								
Shift4 Payments, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	213	\$ 12,395	\$ 15,624	\$ 4,586
T Rowe Price Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	239	23,992	27,559	7,611
Visa, Inc., Class A. . .	USFF +0.250%	Weekly	MS	07/11/28	215	54,231	56,431	6,096
					<u>13,817</u>	<u>911,018</u>	<u>966,244</u>	<u>126,427</u>
<b>Food, Beverage &amp; Tobacco</b>								
Altria Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	1,297	53,361	59,078	12,044
Archer-Daniels- Midland Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	188	11,357	11,365	792
B&G Foods, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,059	20,031	16,637	(1,037)
Brown-Forman Corp., Class B. . . . .	USFF +0.250%	Weekly	MS	01/12/29	712	31,382	30,751	1,522
Celsius Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,029	71,679	58,746	(7,992)
Coca-Cola Co. (The) . .	USFF +0.250%	Weekly	MS	08/29/25	1,157	67,340	73,643	13,534
Conagra Brands, Inc..	USFF +0.250%	Weekly	MS	07/11/28	2,226	64,421	63,263	4,280
General Mills, Inc. . . .	USFF +0.250%	Weekly	MS	01/05/26	545	34,631	34,477	2,421
Hain Celestial Group, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	529	3,766	3,655	131
Hormel Foods Corp. . .	USFF +0.250%	Weekly	MS	07/11/28	824	25,565	25,124	1,563
Ingredion, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/10/28	573	62,840	65,723	7,789
Kellanova. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,027	112,880	116,917	12,974
Keurig Dr Pepper, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,015	34,601	33,901	1,894
Kraft Heinz Co. (The).	USFF +0.250%	Weekly	MS	01/12/29	2,125	71,978	68,468	1,777
Lancaster Colony Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	240	45,304	45,353	3,603
McCormick & Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,827	124,800	129,607	13,329
Mission Produce, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	29	290	287	(2)
Molson Coors Beverage Co., Class B. . . . .	USFF +0.250%	Weekly	MS	08/29/25	340	19,058	17,282	136
Mondelez International, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	234	16,007	15,313	495
Monster Beverage Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	111	5,390	5,544	544
Philip Morris International, Inc. . .	USFF +0.250%	Weekly	MS	07/11/28	232	21,147	23,509	4,448
Primo Water Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,218	20,728	26,625	7,445
Simply Good Foods Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	618	20,669	22,328	3,071
SunOpta, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	789	4,771	4,261	(199)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Food, Beverage &amp; Tobacco — (continued)</b>								
Turning Point Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	03/12/29	6	\$ 193	\$ 193	\$ (6)
Tyson Foods, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	555	31,973	31,713	2,055
Utz Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	624	11,352	10,383	(162)
Vita Coco Co., Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,042	25,527	29,020	5,241
Vital Farms, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	255	9,711	11,926	2,894
WK Kellogg Co. . . . .	USFF +0.250%	Weekly	MS	03/12/29	39	662	642	7
					<u>24,465</u>	<u>1,023,414</u>	<u>1,035,734</u>	<u>94,591</u>
<b>Health Care Equipment &amp; Services</b>								
Addus HomeCare Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	60	5,329	6,967	1,988
Align Technology, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	343	89,827	82,810	(820)
AMN Healthcare Services, Inc. . . . .	USFF +0.250%	Weekly	MS	03/12/29	15	761	768	41
Astrana Health, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	88	3,498	3,569	292
Atrion Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	26	11,970	11,763	650
Avanos Medical, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	404	8,025	8,048	560
Baxter International, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	959	31,575	32,079	3,186
Becton Dickinson & Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	74	16,979	17,295	1,583
Cencora, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	149	31,090	33,570	4,763
Centene Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,305	90,104	86,522	2,633
Cigna Group (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	147	48,559	48,594	3,579
Clover Health Investments Corp. . . . .	USFF +0.250%	Weekly	MS	03/12/29	9	11	11	(18)
CONMED Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	429	33,707	29,738	(1,630)
Cross Country Healthcare, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	597	14,524	8,262	(5,339)
CVS Health Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	919	57,362	54,276	1,012
Doximity, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,172	31,942	32,781	3,030
Elevance Health, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/12/29	53	28,148	28,719	2,596
Envista Holdings Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,952	72,866	65,722	(2,121)
Evolent Health, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,069	33,494	20,439	(10,927)
GE HealthCare Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	666	45,724	51,895	9,398
GeneDx Holdings Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	81	2,181	2,117	69
Guardant Health, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,486	44,670	42,916	1,318
HCA Healthcare, Inc.. . . . .	USFF +0.250%	Weekly	MS	07/11/28	95	26,036	30,522	6,486
Hologic, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,850	136,834	137,363	9,899

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Health Care Equipment &amp; Services</b>								
<b>— (continued)</b>								
ICU Medical, Inc. . . .	USFF +0.250%	Weekly	MS	01/12/29	44	\$ 4,191	\$ 5,225	\$ 1,444
McKesson Corp. . . .	USFF +0.250%	Weekly	MS	01/12/29	27	16,025	15,769	835
Medtronic PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,254	102,031	98,702	4,652
Molina Healthcare, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	162	55,527	48,163	(3,735)
National HealthCare Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	44	4,053	4,770	1,018
Omnicell, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	485	14,573	13,129	(454)
Owens & Minor, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	997	19,800	13,460	(4,989)
Penumbra, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	457	90,588	82,246	(2,093)
Phreesia, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	451	10,264	9,561	(36)
Privia Health Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	523	10,861	9,090	(1,148)
PROCEPT BioRobotics Corp. .	USFF +0.250%	Weekly	MS	01/12/29	153	10,330	9,347	(302)
Quest Diagnostics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	127	15,879	17,384	2,681
ResMed, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	445	83,493	85,182	7,599
Solventum Corp. . . .	USFF +0.250%	Weekly	MS	01/12/29	1,325	76,726	70,066	(1,370)
STERIS PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	324	70,898	71,131	5,136
Surmodics, Inc. . . . .	USFF +0.250%	Weekly	MS	03/12/29	2	84	84	(12)
Tandem Diabetes Care, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	235	11,864	9,468	(1,670)
Tenet Healthcare Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,252	148,009	166,554	28,752
UnitedHealth Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	86	41,986	43,796	4,655
Universal Health Services, Inc., Class B. . . . .	USFF +0.250%	Weekly	MS	01/12/29	210	35,130	38,835	6,056
Veeva Systems, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	180	32,397	32,942	2,765
Zimmer Biomet Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	717	81,397	77,816	1,977
					<u>25,448</u>	<u>1,801,322</u>	<u>1,759,466</u>	<u>83,989</u>
<b>Household &amp; Personal Products</b>								
BellRing Brands, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	1,334	72,441	76,225	8,791
Central Garden & Pet Co., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	70	2,391	2,312	68
Clorox Co. (The) . . . .	USFF +0.250%	Weekly	MS	01/12/29	138	20,215	18,833	46
Colgate-Palmolive Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	396	31,151	38,428	9,775
Coty, Inc., Class A . . .	USFF +0.250%	Weekly	MS	01/12/29	906	10,418	9,078	(679)
Edgewell Personal Care Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	449	17,217	18,045	2,073

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Household &amp; Personal Products — (continued)</b>								
Energizer Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	125	\$ 3,869	\$ 3,693	\$ 150
Estee Lauder Cos., Inc. (The), Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	1,254	153,663	133,426	(9,225)
Kenvue, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,006	37,656	36,469	1,916
Kimberly-Clark Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	490	61,135	67,718	12,920
Oddity Tech Ltd., Class A (Israel) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	600	20,651	23,556	4,334
Olaplex Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	03/12/29	95	154	146	(15)
Procter & Gamble Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	244	36,019	40,240	7,858
Reynolds Consumer Products, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	555	15,910	15,529	814
Spectrum Brands Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	53	4,199	4,554	628
WD-40 Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	120	29,565	26,357	(1,153)
					<u>8,835</u>	<u>516,654</u>	<u>514,609</u>	<u>38,301</u>
<b>Materials</b>								
Agnico Eagle Mines Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,592	104,046	104,117	7,716
Alcoa Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	536	20,528	21,322	2,196
Alpha Metallurgical Resources, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	41	11,821	11,502	480
AptarGroup, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	118	16,421	16,616	1,361
Arch Resources, Inc. . . . .	USFF +0.250%	Weekly	MS	03/12/29	43	6,487	6,546	489
ATI, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,722	101,397	95,485	1,019
Avery Dennison Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	186	40,654	40,669	2,959
Axalta Coating Systems Ltd. (Bermuda) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,857	64,415	63,454	3,477
Balchem Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	60	8,791	9,237	1,035
Ball Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,533	163,645	152,031	306
Cabot Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	420	41,930	38,594	(345)
Carpenter Technology Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	353	25,858	38,682	14,735
Celanese Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	652	97,558	87,948	(4,051)
Clearwater Paper Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	20	1,006	969	14
Cleveland-Cliffs, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,512	73,078	69,440	823
Commercial Metals Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	161	8,144	8,853	1,323
Corteva, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,529	137,306	136,414	8,763
Crown Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	791	64,725	58,842	(1,288)
Dow, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	230	12,690	12,202	425
DuPont de Nemours, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	409	32,213	32,920	3,221



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials — (continued)</b>								
Ecolab, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	202	\$ 44,436	\$48,076	\$ 6,855
Fortuna Mining Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	8,583	33,237	41,971	11,015
Freeport-McMoRan, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	485	24,816	23,571	426
HB Fuller Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	269	18,868	20,702	3,254
Hudbay Minerals, Inc. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,076	28,655	27,838	1,147
Innospec, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	46	5,792	5,685	282
International Flavors & Fragrances, Inc. .	USFF +0.250%	Weekly	MS	01/12/29	102	7,639	9,711	2,664
International Paper Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	727	24,623	31,370	8,993
Kaiser Aluminum Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	168	15,902	14,767	(53)
Kinross Gold Corp. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	6,671	50,555	55,503	8,508
Knife River Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	426	28,266	29,880	3,509
Kronos Worldwide, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	64	854	803	(3)
Linde PLC (Ireland) . .	USFF +0.250%	Weekly	MS	01/05/26	126	50,112	55,290	9,418
Louisiana-Pacific Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	215	19,266	17,701	(234)
LyondellBasell Industries NV, Class A (Netherlands) . . . .	USFF +0.250%	Weekly	MS	01/12/29	103	9,814	9,853	2,067
Martin Marietta Materials, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	177	102,039	95,899	1,032
Mativ Holdings, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	520	9,087	8,819	399
Minerals Technologies, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	215	13,571	17,879	5,265
NewMarket Corp. . . .	USFF +0.250%	Weekly	MS	08/29/25	54	21,315	27,841	8,658
Newmont Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	438	18,235	18,339	1,416
Nutrien Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	752	38,906	38,284	2,345
Olin Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	199	9,980	9,383	75
Orla Mining Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	67	276	257	(18)
Pan American Silver Corp. (Canada) . . .	USFF +0.250%	Weekly	MS	01/12/29	2,777	57,304	55,207	1,857
PPG Industries, Inc. .	USFF +0.250%	Weekly	MS	01/12/29	72	9,239	9,064	473
Quaker Chemical Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	194	35,850	32,922	(329)
Royal Gold, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	159	16,574	19,900	4,609
RPM International, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	252	24,129	27,135	4,753
Sandstorm Gold Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	03/12/29	116	629	631	27

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials — (continued)</b>								
Scotts Miracle-Gro Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,584	\$ 94,233	\$ 103,055	\$ 17,300
Sealed Air Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	1,041	38,058	36,216	938
Sonoco Products Co..	USFF +0.250%	Weekly	MS	01/12/29	285	15,853	14,455	(285)
Southern Copper Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	100	10,691	10,774	789
Steel Dynamics, Inc. .	USFF +0.250%	Weekly	MS	01/12/29	85	10,611	11,008	1,068
TimkenSteel Corp. . .	USFF +0.250%	Weekly	MS	01/12/29	160	3,522	3,243	(54)
					<u>49,275</u>	<u>1,925,650</u>	<u>1,938,875</u>	<u>152,824</u>
<b>Media &amp; Entertainment</b>								
Alphabet, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	862	107,592	157,013	59,797
Angi, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	87	164	167	(4)
Bumble, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,759	53,921	50,017	(191)
Charter Communications, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	130	34,250	38,865	6,985
Comcast Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	124	4,678	4,856	684
EverQuote, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	189	4,444	3,943	(212)
Fox Corp., Class A . .	USFF +0.250%	Weekly	MS	03/12/29	7	241	241	(2)
Interpublic Group of Cos., Inc. (The) . . .	USFF +0.250%	Weekly	MS	07/11/28	1,313	37,329	38,195	4,361
John Wiley & Sons, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	03/12/29	4	162	163	(7)
Live Nation Entertainment, Inc..	USFF +0.250%	Weekly	MS	01/12/29	187	17,709	17,529	945
Match Group, Inc. . . .	USFF +0.250%	Weekly	MS	01/12/29	799	26,748	24,274	(660)
Meta Platforms, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	307	99,716	154,796	65,114
Netflix, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	92	50,528	62,089	15,223
News Corp., Class A .	USFF +0.250%	Weekly	MS	07/08/27	611	15,484	16,845	2,474
Omnicom Group, Inc..	USFF +0.250%	Weekly	MS	01/10/28	183	15,965	16,415	1,915
Paramount Global, Class B. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,085	33,254	32,053	1,271
Pinterest, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	149	5,956	6,566	1,156
PubMatic, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	195	4,249	3,960	(13)
Scholastic Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	121	4,315	4,292	268
Sirius XM Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	24,607	75,952	69,638	(1,577)
Sphere Entertainment Co. .	USFF +0.250%	Weekly	MS	01/12/29	1,081	39,254	37,900	1,344
Spotify Technology SA (Luxembourg). .	USFF +0.250%	Weekly	MS	01/12/29	91	21,978	28,555	8,279
Thryv Holdings, Inc. .	USFF +0.250%	Weekly	MS	01/12/29	21	401	374	(17)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Media &amp; Entertainment — (continued)</b>								
TripAdvisor, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,990	\$ 52,757	\$ 35,442	\$ (13,963)
Vimeo, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,907	15,155	14,573	448
Walt Disney Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,044	102,028	103,659	8,717
Yelp, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	402	15,667	14,854	160
ZipRecruiter, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	400	4,790	3,636	(853)
					<u>46,747</u>	<u>844,687</u>	<u>940,910</u>	<u>161,642</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
Agilent Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	32	4,224	4,148	198
Alnylam Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	03/12/29	76	17,642	18,468	2,029
Amphastar Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	383	19,150	15,320	(2,554)
ANI Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	100	5,577	6,368	1,157
Arcutis Biotherapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	03/12/29	5	46	47	(15)
Ardelyx, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,972	28,288	29,433	3,083
Biogen, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	49	10,127	11,359	1,958
Bio-Rad Laboratories, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	199	55,650	54,349	2,493
Bristol-Myers Squibb Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,119	45,893	46,472	3,736
Collegium Pharmaceutical, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,046	29,154	33,681	6,495
Corcept Therapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	484	11,250	15,725	5,292
Danaher Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	83	21,750	20,738	502
Elanco Animal Health, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,273	54,462	47,229	(3,483)
Eli Lilly & Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	89	68,576	80,579	16,919
Gilead Sciences, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	413	26,771	28,336	3,605
Harmony Biosciences Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,502	49,129	45,315	(473)
Illumina, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	136	14,081	14,196	1,069
Incyte Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	408	21,218	24,733	5,215
Innoviva, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	388	5,652	6,363	1,088
IQVIA Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	196	41,568	41,442	2,732
Johnson & Johnson . . . . .	USFF +0.250%	Weekly	MS	01/12/29	870	126,767	127,159	9,422

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (continued)</b>								
Medpace Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	18	\$ 7,022	\$ 7,413	\$ 1,018
Merck & Co., Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	711	80,238	88,022	14,437
Mettler-Toledo International, Inc. . .	USFF +0.250%	Weekly	MS	07/11/28	9	8,936	12,578	4,243
Myriad Genetics, Inc. .	USFF +0.250%	Weekly	MS	03/12/29	63	1,523	1,541	105
Natera, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	228	25,160	24,690	1,195
Neurocrine Biosciences, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	902	124,472	124,178	8,230
Nurix Therapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	03/12/29	176	3,659	3,673	249
Pacira BioSciences, Inc. . . . .	USFF +0.250%	Weekly	MS	03/12/29	138	3,909	3,948	291
Perrigo Co. PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	03/12/29	14	361	360	5
QIAGEN NV (Netherlands) . . . .	USFF +0.250%	Weekly	MS	01/12/29	282	11,833	11,587	555
Regeneron Pharmaceuticals, Inc. . . . .	USFF +0.250%	Weekly	MS	03/12/29	4	4,249	4,204	199
Repligen Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	235	29,591	29,624	2,062
Thermo Fisher Scientific, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	133	73,860	73,549	4,846
Traverse Therapeutics, Inc. . . . .	USFF +0.250%	Weekly	MS	03/12/29	67	543	551	27
Twist Bioscience Corp. . .	USFF +0.250%	Weekly	MS	07/11/28	1,651	72,718	81,361	13,656
Vir Biotechnology, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	186	1,837	1,655	(73)
Waters Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	241	73,494	69,919	1,492
					<u>19,881</u>	<u>1,180,380</u>	<u>1,210,313</u>	<u>113,005</u>
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Amkor Technology, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	33	972	1,321	679
Analog Devices, Inc. .	USFF +0.250%	Weekly	MS	03/12/29	14	3,207	3,196	192
Broadcom, Inc. . . . .	USFF +0.250%	Weekly	MS	03/12/29	58	98,891	93,121	1,461
Cirrus Logic, Inc. . . .	USFF +0.250%	Weekly	MS	01/12/29	477	48,340	60,894	16,018
Credo Technology Group Holding Ltd. (Cayman Islands) . .	USFF +0.250%	Weekly	MS	01/12/29	2,327	65,107	74,324	13,704
Entegris, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	122	15,294	16,519	2,442
GLOBALFOUNDRIES, Inc. (Cayman Islands) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	555	26,984	28,061	2,879
KLA Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	49	29,226	40,401	13,500
Lam Research Corp. .	USFF +0.250%	Weekly	MS	07/08/27	41	31,621	43,659	15,228

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Semiconductors &amp; Semiconductor Equipment — (continued)</b>								
Microchip Technology, Inc. . . .	USFF +0.250%	Weekly	MS	01/12/29	419	\$ 38,521	\$ 38,339	\$ 2,464
Micron Technology, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	886	114,475	116,536	9,635
MKS Instruments, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	375	47,249	48,968	5,025
Monolithic Power Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	71	41,222	58,339	20,459
NVIDIA Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,257	263,369	402,370	158,797
NXP Semiconductors NV (Netherlands) . .	USFF +0.250%	Weekly	MS	07/08/27	272	50,006	73,192	27,691
ON Semiconductor Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	889	61,843	60,941	3,358
Photronics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,037	19,986	25,583	6,961
Qorvo, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	950	98,212	110,238	18,908
QUALCOMM, Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	1,579	262,945	314,505	71,456
Rambus, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	571	31,331	33,552	4,420
Semtech Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,724	53,492	51,513	1,704
Texas Instruments, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	198	38,867	38,517	(2,440)
					<u>15,904</u>	<u>1,441,160</u>	<u>1,734,089</u>	<u>394,541</u>
<b>Software &amp; Services</b>								
A10 Networks, Inc. . .	USFF +0.250%	Weekly	MS	03/12/29	98	1,326	1,357	105
Accenture PLC, Class A (Ireland) . .	USFF +0.250%	Weekly	MS	01/12/29	20	5,711	6,068	1,050
Alarm.com Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	362	23,677	23,001	944
Alkami Technology, Inc. . . . .	USFF +0.250%	Weekly	MS	03/12/29	3	85	85	(12)
Amdocs Ltd. (Guernsey) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	209	17,457	16,494	378
Appfolio, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	161	35,626	39,376	6,312
AppLovin Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	218	16,442	18,142	3,268
ASGN, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	251	23,604	22,131	141
Bitfarms Ltd. (Canada) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	19,416	41,671	49,899	11,234
Blackbaud, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	99	7,017	7,541	992
BlackLine, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	362	16,751	17,539	1,928
Box, Inc., Class A . . .	USFF +0.250%	Weekly	MS	01/12/29	1,769	47,956	46,772	2,059
Cadence Design Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	44	13,331	13,541	1,114
CGI, Inc. (Canada) . .	USFF +0.250%	Weekly	MS	01/12/29	89	9,380	8,883	123
Clear Secure, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,187	20,321	22,209	3,414
CrowdStrike Holdings, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	03/12/29	149	57,123	57,095	3,906

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Software &amp; Services — (continued)</b>								
Digimarc Corp. . . . .	USFF +0.250%	Weekly	MS	03/12/29	8	\$ 243	\$ 248	\$ 3
DocuSign, Inc. . . . .	USFF +0.250%	Weekly	MS	03/12/29	232	12,092	12,412	1,139
Dolby Laboratories, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	03/12/29	101	8,010	8,002	528
Dropbox, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,445	53,128	54,939	5,362
DXC Technology Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	634	13,089	12,103	(184)
Gen Digital, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,837	33,600	45,888	15,705
Globant S.A. (Luxembourg) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	100	17,655	17,826	1,054
Guidewire Software, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	701	86,948	96,661	15,710
Informatica, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	956	29,881	29,521	1,650
InterDigital, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	139	13,274	16,202	4,160
International Business Machines Corp. . . . .	USFF +0.250%	Weekly	MS	03/12/29	27	4,663	4,670	311
Intuit, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	87	49,365	57,177	11,842
JFrog Ltd. (Israel) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	476	15,459	17,874	3,525
Kyndryl Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,332	35,331	35,045	2,140
LiveRamp Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,089	37,375	33,694	(1,114)
Microsoft Corp. . . . .	USFF +0.250%	Weekly	MS	08/29/25	310	114,137	138,555	37,716
NCR Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,278	29,646	28,133	520
Okta, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	237	24,490	22,186	(792)
Oracle Corp. . . . .	USFF +0.250%	Weekly	MS	03/12/29	179	25,301	25,275	1,706
Pegasystems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,187	73,103	71,849	3,733
PTC, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	157	27,223	28,522	3,275
Q2 Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	685	30,081	41,326	13,308
Qualys, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	395	53,906	56,327	5,879
Salesforce, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	187	45,358	48,078	5,702
SEMrush Holdings, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	274	4,077	3,669	(145)
ServiceNow, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	138	98,270	108,560	20,600
SPS Commerce, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	49	8,119	9,220	1,700
Synopsys, Inc. . . . .	USFF +0.250%	Weekly	MS	03/12/29	16	9,702	9,521	472
Verint Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	455	13,806	14,651	1,783
VeriSign, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	274	48,445	48,717	3,555
Yext, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,706	12,588	9,127	(2,680)
Zoom Video Communications, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,427	144,068	143,654	9,535
					45,555	1,509,911	1,599,765	204,654
<b>Technology Hardware &amp; Equipment</b>								
Amphenol Corp., Class A . . . . .	USFF +0.250%	Weekly	MS	07/11/28	622	33,299	41,904	11,073
Apple, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	80	16,931	16,850	1,136



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Technology Hardware &amp; Equipment — (continued)</b>								
Arlo Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	584	\$ 6,748	\$ 7,615	\$ 1,317
Arrow Electronics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4	439	483	56
Bel Fuse, Inc., Class B. . . . .	USFF +0.250%	Weekly	MS	07/11/28	143	6,967	9,329	2,868
Benchmark Electronics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	207	8,533	8,168	240
CDW Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	62	12,345	13,878	2,612
Ciena Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	416	19,063	20,043	2,310
Cisco Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	03/12/29	434	20,512	20,619	1,508
Corning, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	481	16,068	18,687	3,991
Diebold Nixdorf, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	33	1,280	1,270	60
ePlus, Inc. . . . .	USFF +0.250%	Weekly	MS	03/12/29	18	1,312	1,326	87
Extreme Networks, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	582	9,511	7,828	(1,202)
F5, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	320	50,716	55,114	7,828
Fabrinet (Cayman Islands) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	17	2,742	4,161	1,914
Hewlett Packard Enterprise Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,018	19,295	21,551	3,743
HP, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/25	1,361	36,028	47,662	16,121
Insight Enterprises, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	67	9,888	13,290	4,067
Itron, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,112	110,756	110,044	6,932
Jabil, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	308	34,908	33,507	999
Juniper Networks, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	310	10,887	11,303	632
Knowles Corp. . . . .	USFF +0.250%	Weekly	MS	03/12/29	11	188	190	(4)
Littelfuse, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	39	9,119	9,968	1,534
Mirion Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	488	5,097	5,241	476
Motorola Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	23	7,114	8,879	2,525
Napco Security Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	230	5,083	11,949	7,402
NetApp, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	361	29,185	46,497	20,400
NetScout Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	865	21,951	15,821	(4,630)
PC Connection, Inc. . . . .	USFF +0.250%	Weekly	MS	03/12/29	3	193	193	(5)
Pure Storage, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,706	107,841	109,542	8,769
Rogers Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	200	23,288	24,122	2,427
ScanSource, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	142	6,642	6,292	92
Seagate Technology Holdings PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	354	21,833	36,558	17,557
TD SYNnex Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	134	14,463	15,464	2,099

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Technology Hardware &amp; Equipment</b>								
<b>— (continued)</b>								
TE Connectivity Ltd. (Switzerland) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	173	\$ 22,299	\$ 26,024	\$ 5,521
Vontier Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	717	26,748	27,389	2,496
Western Digital Corp..	USFF +0.250%	Weekly	MS	07/11/28	634	33,663	48,038	16,686
					<u>14,259</u>	<u>762,935</u>	<u>856,799</u>	<u>151,637</u>
<b>Telecommunication Services</b>								
Anterix, Inc. . . . .	USFF +0.250%	Weekly	MS	03/12/29	2	76	79	(10)
AT&T, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,020	30,454	38,602	11,814
Gogo, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	131	1,227	1,260	100
IDT Corp., Class B . .	USFF +0.250%	Weekly	MS	03/12/29	5	179	180	(6)
Iridium Communications, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/25	2,070	60,332	55,103	(701)
Lumen Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,325	6,909	5,858	(586)
T-Mobile US, Inc.. . .	USFF +0.250%	Weekly	MS	01/10/28	315	42,845	55,497	16,478
Verizon Communications, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,142	39,604	47,096	12,380
					<u>11,010</u>	<u>181,626</u>	<u>203,675</u>	<u>39,469</u>
<b>Transportation</b>								
CSX Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,431	45,263	47,867	6,282
Delta Air Lines, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	545	28,145	25,855	(340)
FedEx Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	167	43,584	50,073	9,745
FTAI Infrastructure, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	678	5,271	5,851	935
GXO Logistics, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	127	6,152	6,414	675
Kirby Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	391	45,814	46,814	4,151
Old Dominion Freight Line, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	187	33,799	33,024	1,544
SkyWest, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	886	47,901	72,714	28,150
Uber Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	543	33,069	39,465	8,886
Union Pacific Corp. . .	USFF +0.250%	Weekly	MS	01/12/29	249	55,796	56,339	4,325
United Parcel Service, Inc., Class B. . . . .	USFF +0.250%	Weekly	MS	01/12/29	137	18,678	18,748	903
Universal Logistics Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	10	432	406	(14)
Werner Enterprises, Inc. . . . .	USFF +0.250%	Weekly	MS	03/12/29	98	3,465	3,511	268
					<u>5,449</u>	<u>367,369</u>	<u>407,081</u>	<u>65,510</u>
<b>Utilities</b>								
American Water Works Co., Inc. . . .	USFF +0.250%	Weekly	MS	01/10/28	132	17,378	17,049	1,180
Atmos Energy Corp. .	USFF +0.250%	Weekly	MS	01/12/29	107	12,343	12,482	1,048
Avista Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	294	10,306	10,175	564

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Utilities — (continued)</b>								
Black Hills Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	280	\$ 13,910	\$ 15,226	\$ 2,767
CMS Energy Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	194	11,843	11,549	418
Constellation Energy Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	186	23,189	37,250	15,921
Duke Energy Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	492	47,574	49,313	5,408
Edison International . . . . .	USFF +0.250%	Weekly	MS	01/12/29	197	14,489	14,147	598
Montauk Renewables, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	50	266	285	19
NRG Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	738	31,661	57,461	29,606
Otter Tail Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	65	5,891	5,693	198
Public Service Enterprise Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	219	16,024	16,140	1,206
Southwest Gas Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	235	16,471	16,539	1,336
WEC Energy Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	455	37,797	35,699	499
					3,644	259,142	299,008	60,768
<b>Total Reference Entity — Long</b>						20,217,582	21,254,322	2,532,044

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Short</b>								
<b>Automobiles &amp; Components</b>								
Ford Motor Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(27,917)	\$ (337,333)	\$ (350,079)	\$(14,064)
Fox Factory Holding Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,600)	(80,337)	(77,104)	2,899
Harley-Davidson, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,217)	(42,532)	(40,818)	1,340
Mobileye Global Inc, Class A. . . . .	USFF -0.930%	Weekly	MS	07/11/28	(26,440)	(770,072)	(742,567)	24,518
Moline Manufacturing Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,791)	(463,760)	(480,010)	(18,055)
Phinia, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(712)	(27,774)	(28,024)	(659)
QuantumScape Corp. . . . .	USFF -0.680%	Weekly	MS	07/11/28	(16,431)	(97,761)	(80,841)	16,525
Tesla, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(825)	(151,243)	(163,251)	(13,049)
Thor Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(584)	(66,837)	(54,575)	12,808
					(80,517)	(2,037,649)	(2,017,269)	12,263
<b>Capital Goods</b>								
3D Systems Corp. . . . .	USFF -0.265%	Weekly	MS	01/07/27	(19,300)	(158,822)	(59,251)	99,039
AAON, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,014)	(176,941)	(175,701)	255
AAR Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(342)	(24,476)	(24,863)	(499)
Advanced Drainage Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(824)	(143,731)	(132,161)	11,174
AeroVironment, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(367)	(47,269)	(66,853)	(20,557)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Albany International Corp., Class A . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,994)	\$(182,061)	\$(168,393)	\$ 11,157
Ameresco, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,365)	(199,501)	(125,756)	72,947
Applied Industrial Technologies, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(12)	(2,320)	(2,328)	(35)
Archer Aviation, Inc., Class A . . . . .	USFF -15.699%	Weekly	MS	07/11/28	(24,469)	(111,315)	(86,131)	24,736
Arcosa, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,380)	(114,036)	(115,106)	(1,670)
Astec Industries, Inc. .	USFF +0.250%	Weekly	MS	07/06/26	(353)	(11,289)	(10,470)	752
Atkore Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(337)	(54,919)	(45,471)	9,602
Atmus Filtration Technologies Inc . .	USFF -0.250%	Weekly	MS	01/12/29	(13,198)	(401,093)	(379,838)	19,691
ATS Corp. (Canada) .	USFF -0.250%	Weekly	MS	01/12/29	(280)	(8,959)	(9,047)	(140)
Axon Enterprise, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(1,659)	(491,422)	(488,144)	1,366
Ballard Power Systems, Inc. (Canada) . . . . .	USFF -1.300%	Weekly	MS	01/05/26	(30,205)	(262,066)	(67,961)	193,160
Barnes Group, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(1,687)	(54,073)	(69,859)	(16,647)
Beacon Roofing Supply, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,305)	(511,130)	(480,102)	29,236
Bloom Energy Corp., Class A . . . . .	USFF -0.580%	Weekly	MS	01/10/28	(6,438)	(90,333)	(78,801)	11,165
Boeing Co. (The) . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,042)	(198,147)	(189,654)	7,955
Cadre Holdings, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(924)	(29,665)	(31,009)	(1,477)
CAE, Inc. (Canada) . .	USFF -0.250%	Weekly	MS	01/12/29	(2,453)	(48,924)	(45,577)	3,140
Carrier Global Corp. .	USFF -0.250%	Weekly	MS	01/12/29	(3,014)	(191,134)	(190,123)	(779)
ChargePoint Holdings, Inc. . . . .	USFF -8.776%	Weekly	MS	01/10/28	(42,732)	(171,178)	(64,525)	106,036
Columbus McKinnon Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(212)	(7,724)	(7,322)	354
Comfort Systems USA, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(294)	(100,600)	(89,411)	11,195
Construction Partners, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,397)	(130,692)	(132,338)	(2,481)
Distribution Solutions Group Inc . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3)	(90)	(90)	(19)
Dycom Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(119)	(13,743)	(20,082)	(7,672)
Encore Wire Corp. . . .	USFF -0.250%	Weekly	MS	01/12/29	(508)	(136,343)	(147,234)	(12,680)
Energy Recovery, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(46)	(603)	(611)	(29)
EnPro Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(437)	(64,825)	(63,614)	857
ESCO Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(470)	(50,371)	(49,369)	756
Fluor Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,255)	(176,533)	(185,305)	(10,039)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Fortune Brands								
Home & Security, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,493)	\$(110,580)	\$ (96,955)	\$ 13,299
Gates Industrial Corp. PLC (United Kingdom) . . . . .								
	USFF -0.250%	Weekly	MS	01/12/29	(3,345)	(59,103)	(52,884)	6,306
GATX Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,423)	(176,475)	(188,348)	(14,666)
General Dynamics Corp. . . . .								
	USFF -0.250%	Weekly	MS	01/12/29	(1,045)	(306,237)	(303,196)	1,414
GMS, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(795)	(66,364)	(64,085)	2,005
Hayward Holdings, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/10/28	(1,701)	(23,448)	(20,922)	2,514
Helios Technologies, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/06/26	(1,141)	(67,915)	(54,483)	12,725
Herc Holdings, Inc. . .	USFF -0.250%	Weekly	MS	07/06/26	(285)	(49,393)	(37,988)	9,975
Hillenbrand, Inc. . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,406)	(65,621)	(56,268)	8,065
Huntington Ingalls Industries, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/12/29	(718)	(180,552)	(176,865)	2,505
ITT, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(188)	(25,597)	(24,286)	1,176
JELD-WEN Holding, Inc. . . . .								
	USFF -0.250%	Weekly	MS	07/06/26	(1,776)	(44,874)	(23,923)	21,353
Johnson Controls International PLC (Ireland) . . . . .								
	USFF -0.250%	Weekly	MS	01/12/29	(888)	(65,353)	(59,025)	8,239
Kadant, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3)	(883)	(881)	(49)
Karat Packaging Inc. .	USFF -0.730%	Weekly	MS	01/12/29	(12)	(343)	(355)	(32)
Lennox International, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/12/29	(312)	(166,905)	(166,914)	(1,011)
Mercury Systems, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/05/26	(6,362)	(303,411)	(171,710)	130,513
Moog, Inc., Class A . .	USFF -0.250%	Weekly	MS	07/11/28	(244)	(28,273)	(40,821)	(13,034)
MRC Global, Inc. . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,379)	(15,823)	(17,803)	(2,125)
MYR Group, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,074)	(311,198)	(281,463)	28,517
NEXTracker, Inc., Class A. . . . .								
	USFF -0.250%	Weekly	MS	01/12/29	(4,846)	(286,385)	(227,180)	62,892
Oshkosh Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,156)	(363,407)	(341,479)	19,427
Plug Power, Inc. . . . .	USFF -1.838%	Weekly	MS	01/10/28	(34,847)	(196,133)	(81,194)	114,166
Primoris Services Corp. . . . .								
	USFF -0.250%	Weekly	MS	01/12/29	(687)	(32,007)	(34,274)	(2,730)
RBC Bearings, Inc. . .	USFF -0.250%	Weekly	MS	01/12/29	(162)	(44,770)	(43,704)	850
Rocket Lab USA, Inc. . . . .								
	USFF -0.700%	Weekly	MS	07/11/28	(16,371)	(74,236)	(78,581)	(4,901)
Rockwell Automation, Inc. . . . .								
	USFF -0.250%	Weekly	MS	01/12/29	(428)	(119,353)	(117,820)	817
Rush Enterprises, Inc., Class A . . . . .								
	USFF -0.250%	Weekly	MS	07/08/27	(5,515)	(244,224)	(230,913)	10,420

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Sensata Technologies Holding PLC (United Kingdom) . .	USFF -0.250%	Weekly	MS	01/12/29	(6,891)	\$ (246,863)	\$ (257,654)	\$ (13,368)
Simpson Manufacturing Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(719)	(135,053)	(121,173)	13,259
SiteOne Landscape Supply, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(224)	(37,754)	(27,196)	11,577
Spirit AeroSystems Holdings, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,077)	(63,205)	(68,271)	(5,337)
SPX Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(446)	(63,252)	(63,394)	(405)
Standex International Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(128)	(22,907)	(20,627)	2,200
Stantec Inc (Canada). . . . .	USFF -0.250%	Weekly	MS	01/12/29	(367)	(29,861)	(30,663)	(991)
Stratasys Ltd. (Israel) . . . . .	USFF -0.630%	Weekly	MS	01/07/27	(5,875)	(83,901)	(49,291)	34,282
Symbotic, Inc. . . . .	USFF -1.030%	Weekly	MS	01/12/29	(1,631)	(68,889)	(57,346)	11,880
Terex Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(799)	(50,989)	(43,817)	7,276
Thermon Group Holdings Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,103)	(34,850)	(33,928)	725
Timken Co. (The) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,541)	(218,706)	(203,610)	13,563
Toro Co. (The) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,249)	(114,663)	(116,794)	(4,012)
Valmont Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(122)	(29,347)	(33,483)	(4,396)
WillScot Mobile Mini Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,758)	(85,079)	(66,171)	19,896
Xometry, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,406)	(120,889)	(62,493)	57,911
					(297,373)	(9,201,399)	(8,052,731)	1,102,539
<b>Commercial &amp; Professional Services</b>								
Alight, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,862)	(45,786)	(43,262)	2,337
CACI International, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(255)	(96,083)	(109,683)	(14,609)
Casella Waste Systems, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,628)	(223,484)	(260,750)	(38,253)
CBIZ, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,671)	(188,107)	(197,921)	(10,835)
Ceridian HCM Holding, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(10,617)	(631,936)	(526,603)	102,879
Clarivate PLC (Jersey) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(8,473)	(74,076)	(48,211)	25,669
Clean Harbors, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(580)	(110,902)	(131,167)	(20,965)
Concentrix Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,168)	(224,035)	(200,471)	21,274
Conduent, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(6,000)	(30,499)	(19,560)	10,803
Copart, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,940)	(217,168)	(213,390)	2,922



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Commercial &amp; Professional Services — (continued)</b>								
Driven Brands								
Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(8,207)	\$ (147,194)	\$ (104,475)	\$ 42,133
Exponent, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,195)	(109,585)	(113,668)	(5,821)
GEO Group Inc.								
(The) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(276)	(3,905)	(3,963)	(92)
GFL Environmental,								
Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,873)	(164,452)	(189,706)	(26,276)
Harsco Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(42)	(360)	(362)	(22)
Huron Consulting								
Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(733)	(67,032)	(72,201)	(5,446)
Insperty, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,339)	(144,488)	(122,130)	21,448
Liquidity Services Inc.	USFF -0.250%	Weekly	MS	01/12/29	(1)	(20)	(20)	(19)
Montrose								
Environmental								
Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(155)	(7,163)	(6,907)	210
Parsons Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(878)	(70,680)	(71,829)	(1,440)
Paychex, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,184)	(511,192)	(496,055)	13,148
Paycor HCM, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,795)	(70,064)	(60,897)	8,879
RB Global, Inc.								
(Canada) . . . . .	USFF +0.250%	Weekly	MS	01/05/26	(216)	(14,889)	(16,494)	(2,527)
Science Applications								
International Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(754)	(99,289)	(88,633)	10,332
Stericycle, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(6,391)	(328,314)	(371,509)	(44,479)
Upwork, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(9,121)	(117,954)	(98,051)	19,535
Verisk Analytics, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	(411)	(107,444)	(110,785)	(4,151)
Verra Mobility Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,963)	(95,851)	(107,794)	(12,505)
Vestis Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,677)	(51,100)	(32,740)	18,361
Waste Connections,								
Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(502)	(87,257)	(88,031)	(1,128)
WNS Holdings Ltd.								
(Jersey) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(527)	(27,433)	(27,668)	(358)
					(95,434)	(4,067,742)	(3,934,936)	111,004
<b>Consumer Discretionary</b>								
<b>Distribution &amp; Retail</b>								
AutoNation Inc . . . . .								
	USFF -0.250%	Weekly	MS	01/12/29	(411)	(67,199)	(65,505)	1,434
Boot Barn Holdings,								
Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(719)	(72,285)	(92,701)	(20,713)
Caleres, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,233)	(34,778)	(41,429)	(7,452)
Dillard's, Inc.,								
Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(113)	(48,172)	(49,764)	(1,939)
Five Below, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,952)	(685,288)	(648,589)	34,039
Floor & Decor								
Holdings, Inc.,								
Class A. . . . .	USFF +0.250%	Weekly	MS	07/06/26	(682)	(78,431)	(67,798)	10,552
Foot Locker, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,131)	(47,218)	(28,185)	19,977

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Discretionary</b>								
<b>Distribution &amp; Retail — (continued)</b>								
GigaCloud Technology Inc, Class A (Cayman Islands) . . . . .	USFF -7.830%	Weekly	MS	01/12/29	(4,280)	\$ (158,045)	\$ (130,198)	\$ 27,820
Lithia Motors, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(259)	(67,521)	(65,385)	1,729
MarineMax, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,981)	(86,866)	(96,495)	(9,982)
Murphy U.S.A., Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(838)	(374,315)	(393,407)	(20,580)
Ollie's Bargain Outlet Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,873)	(162,517)	(183,872)	(22,000)
Penske Automotive Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	(423)	(74,237)	(63,035)	10,024
RH . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(283)	(81,645)	(69,177)	12,136
Sonic Automotive, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(769)	(42,360)	(41,887)	(299)
TJX Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,100)	(229,617)	(231,210)	(2,497)
Urban Outfitters, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,784)	(122,768)	(114,283)	8,085
Valvoline, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(8,454)	(348,288)	(365,213)	(18,285)
Warby Parker, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(6,866)	(91,303)	(110,268)	(19,855)
					(42,151)	(2,872,853)	(2,858,401)	2,194
<b>Consumer Durables &amp; Apparel</b>								
Acushnet Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,142)	(74,243)	(72,494)	1,117
Amer Sports, Inc. (Cayman Islands) . . . . .	USFF -0.980%	Weekly	MS	01/12/29	(5,504)	(82,024)	(69,185)	12,505
Brunswick Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,351)	(357,142)	(316,622)	38,731
Capri Holdings Ltd. (British Virgin Islands) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,322)	(266,345)	(176,052)	90,015
Gildan Activewear, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(535)	(17,206)	(20,287)	(3,598)
La-Z-Boy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(893)	(33,053)	(33,291)	(596)
Levi Strauss & Co., Class A . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,965)	(70,553)	(76,445)	(8,936)
Oxford Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(131)	(13,072)	(13,120)	(116)
Polaris, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,054)	(175,755)	(160,849)	13,048
SharkNinja, Inc. (Cayman Islands) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,226)	(328,520)	(392,734)	(68,255)
Skechers USA, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(325)	(21,681)	(22,464)	(1,125)
Skyline Champion Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,003)	(227,840)	(203,453)	23,490
Steven Madden Ltd. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,787)	(203,223)	(202,490)	(1,353)
Sturm Ruger & Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(993)	(44,261)	(41,358)	2,569
Topgolf Callaway Brands Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,765)	(42,180)	(42,305)	(305)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Durables &amp; Apparel — (continued)</b>								
Under Armour, Inc.,								
Class C . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,380)	\$ (24,296)	\$ (22,071)	\$ 2,113
VF Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,200)	(78,607)	(83,700)	(5,952)
Vizio Holding Corp.,								
Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,951)	(52,826)	(53,471)	(867)
Whirlpool Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(939)	(88,301)	(95,966)	(9,142)
Wolverine World								
Wide, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,242)	(39,898)	(16,792)	22,441
					(57,708)	(2,241,026)	(2,115,149)	105,784
<b>Consumer Services</b>								
Airbnb, Inc., Class A .	USFF -0.250%	Weekly	MS	01/12/29	(155)	(25,603)	(23,503)	1,984
Bloomin' Brands, Inc..	USFF -0.250%	Weekly	MS	01/12/29	(1,608)	(38,589)	(30,922)	7,510
Bowlero Corp.,								
Class A . . . . .	USFF -13.430%	Weekly	MS	01/12/29	(3,242)	(40,851)	(46,977)	(6,359)
Carnival Corp.								
(Panama) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,729)	(80,634)	(88,527)	(15,342)
Choice Hotels								
International, Inc. . .	USFF -3.330%	Weekly	MS	01/12/29	(670)	(78,615)	(79,730)	(1,436)
Churchill Downs, Inc..	USFF -0.250%	Weekly	MS	01/10/28	(394)	(49,148)	(55,002)	(6,807)
Coursera, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(23,661)	(267,068)	(169,413)	96,608
Dave & Buster's								
Entertainment, Inc..	USFF -0.250%	Weekly	MS	07/11/28	(1,651)	(81,341)	(65,726)	15,283
DoorDash, Inc.,								
Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(453)	(49,858)	(49,277)	370
Duolingo, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,043)	(209,166)	(217,643)	(9,438)
Everi Holdings, Inc. . .	USFF -0.250%	Weekly	MS	01/12/29	(2,037)	(16,070)	(17,111)	(1,121)
Expedia Group, Inc. . .	USFF -0.250%	Weekly	MS	01/12/29	(1,712)	(215,583)	(215,695)	(961)
First Watch								
Restaurant Group,								
Inc. . . . .	USFF -0.630%	Weekly	MS	07/11/28	(5,019)	(101,274)	(88,134)	12,731
Krispy Kreme, Inc. . . .	USFF -0.250%	Weekly	MS	07/08/27	(13,468)	(188,484)	(144,916)	41,372
Kura Sushi USA Inc,								
Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(30)	(2,316)	(1,893)	396
Life Time Group								
Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(497)	(9,181)	(9,359)	(231)
Light & Wonder Inc . .	USFF -0.250%	Weekly	MS	01/12/29	(635)	(64,131)	(66,599)	(2,733)
MGM Resorts								
International . . . . .	USFF +0.250%	Weekly	MS	01/12/29	(4,224)	(185,410)	(187,715)	(3,037)
Mister Car Wash,								
Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(22,544)	(206,111)	(160,513)	44,785
Norwegian Cruise								
Line Holdings Ltd.								
(Bermuda) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,903)	(62,725)	(73,337)	(10,873)
Penn Entertainment,								
Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,326)	(92,778)	(103,085)	(11,208)
Planet Fitness, Inc.,								
Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,644)	(263,731)	(268,162)	(5,465)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Services — (continued)</b>								
Portillo's, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,903)	\$ (159,270)	\$ (96,257)	\$ 62,380
Red Rock Resorts, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,452)	(158,318)	(189,618)	(42,079)
Service Corp. International . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(544)	(39,371)	(38,695)	476
Starbucks Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,696)	(222,314)	(209,884)	15,395
United Parks & Resorts, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(813)	(42,881)	(44,154)	(1,457)
Wendy's Co. (The) . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,006)	(98,894)	(84,902)	12,479
Wingstop, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(938)	(372,687)	(396,455)	(25,309)
					<u>(123,997)</u>	<u>(3,422,402)</u>	<u>(3,223,204)</u>	<u>167,913</u>
<b>Consumer Staples Distribution &amp; Retail</b>								
BJ's Wholesale Club Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,597)	(126,972)	(140,280)	(14,825)
Casey's General Stores, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(587)	(186,749)	(223,976)	(41,775)
Chefs' Warehouse, Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,237)	(42,731)	(48,379)	(5,842)
Dollar Tree, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,658)	(512,703)	(497,335)	13,333
Grocery Outlet Holding Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(10,516)	(226,511)	(232,614)	(6,994)
Maplebear Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,843)	(71,055)	(59,234)	12,693
PriceSmart, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(469)	(38,606)	(38,083)	245
SpartanNash Co. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,308)	(65,770)	(43,298)	19,741
United Natural Foods, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,998)	(117,906)	(65,474)	51,960
					<u>(28,213)</u>	<u>(1,389,003)</u>	<u>(1,348,673)</u>	<u>28,536</u>
<b>Energy</b>								
APA Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(527)	(15,126)	(15,515)	(466)
Atlas Energy Solutions, Inc. . . . .	USFF -0.730%	Weekly	MS	07/11/28	(9,094)	(179,204)	(181,243)	(4,940)
Baytex Energy Corp. (Canada) . . . . .	USFF -0.252%	Weekly	MS	07/08/27	(46,408)	(159,680)	(161,500)	(4,806)
Cameco Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,257)	(64,247)	(61,844)	1,878
Cheniere Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,974)	(320,095)	(345,114)	(26,271)
Civitas Resources, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,583)	(326,105)	(316,227)	(2,320)
Clean Energy Fuels Corp. . . . .	USFF -0.270%	Weekly	MS	01/07/27	(23,133)	(95,324)	(61,765)	33,194
Comstock Resources, Inc. . . . .	USFF -0.580%	Weekly	MS	01/10/28	(11,875)	(139,102)	(123,263)	13,223
Core Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,970)	(54,408)	(39,971)	14,122

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Energy — (continued)</b>								
Crescent Energy Co., Class A. . . . .	USFF -0.630%	Weekly	MS	07/11/28	(2,535)	\$ (29,843)	\$ (30,040)	\$ (1,112)
DT Midstream, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(676)	(35,332)	(48,016)	(16,634)
Enbridge, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(8,083)	(297,175)	(287,674)	7,743
Equitrans Midstream Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,946)	(93,079)	(90,159)	1,876
Expro Group Holdings NV (Netherlands) . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,272)	(98,156)	(120,834)	(23,627)
Gulfport Energy Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(357)	(56,654)	(53,907)	2,548
Kinetik Holdings, Inc. .	USFF -0.250%	Weekly	MS	01/07/27	(2,623)	(98,903)	(108,697)	(25,042)
Kosmos Energy Ltd. .	USFF -0.250%	Weekly	MS	01/12/29	(19,332)	(116,785)	(107,099)	9,338
Liberty Energy, Inc. . .	USFF -0.250%	Weekly	MS	01/12/29	(6,415)	(151,200)	(134,009)	16,720
Magnolia Oil & Gas Corp., Class A. . . .	USFF -0.250%	Weekly	MS	01/12/29	(841)	(20,509)	(21,311)	(904)
Marathon Petroleum Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,329)	(238,167)	(230,555)	6,578
Matador Resources Co . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,694)	(97,168)	(100,962)	(4,598)
New Fortress Energy, Inc. . . . .	USFF -0.980%	Weekly	MS	07/08/27	(2,997)	(146,585)	(65,874)	69,707
NextDecade Corp. . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,003)	(24,802)	(31,784)	(7,096)
Nordic American Tankers Ltd. (Bermuda) . . . . .	USFF -0.272%	Weekly	MS	01/12/29	(934)	(3,818)	(3,717)	68
Northern Oil and Gas, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,054)	(39,946)	(39,177)	161
NOV, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(24,140)	(443,461)	(458,901)	(19,050)
Obsidian Energy Ltd. (Canada) . . . . .	USFF -1.880%	Weekly	MS	01/12/29	(1)	(7)	(7)	(19)
Occidental Petroleum Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,065)	(316,902)	(319,247)	(5,388)
Oceaneering International, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(1,867)	(47,748)	(44,173)	3,403
Par Pacific Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,089)	(215,778)	(178,997)	35,931
Patterson-UTI Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(12,489)	(141,862)	(129,386)	10,118
Permian Resources Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,186)	(36,148)	(35,304)	(39)
Precision Drilling Corp. (Canada) . . .	USFF -0.250%	Weekly	MS	01/12/29	(13)	(895)	(914)	(42)
ProFrac Holding Corp., Class A. . . .	USFF -0.630%	Weekly	MS	07/08/27	(6,254)	(90,147)	(46,342)	43,517
ProPetro Holding Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(14,913)	(140,885)	(129,296)	10,958
RPC, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,216)	(56,057)	(45,100)	10,284

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Energy — (continued)</b>								
Select Water Solutions, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,391)	\$ (25,424)	\$ (25,584)	\$ (286)
SilverBow Resources, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,112)	(153,915)	(155,557)	(2,253)
Southwestern Energy Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(10,634)	(77,816)	(71,567)	6,168
Talos Energy, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,516)	(129,963)	(115,619)	13,825
Targa Resources Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,289)	(728,537)	(809,897)	(85,031)
Uranium Energy Corp. . . . .	USFF -0.580%	Weekly	MS	01/12/29	(9,659)	(61,277)	(58,051)	2,952
Valaris Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,601)	(406,571)	(417,274)	(12,289)
Veren Inc (Canada) . . .	USFF -0.250%	Weekly	MS	07/11/28	(20,711)	(148,116)	(162,996)	(17,768)
Vital Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,861)	(97,984)	(83,410)	14,117
Williams Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(11,443)	(464,023)	(486,327)	(32,137)
World Kinect Corp. . . .	USFF -0.250%	Weekly	MS	01/07/27	(3,926)	(105,656)	(101,291)	497
					<u>(333,288)</u>	<u>(6,790,585)</u>	<u>(6,655,497)</u>	<u>36,808</u>
<b>Financial Services</b>								
Flywire Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,204)	(120,723)	(118,074)	2,166
MarketAxess Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(874)	(191,569)	(175,263)	15,011
Marqeta, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(48,600)	(275,867)	(266,328)	8,457
Nasdaq, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,252)	(137,513)	(135,706)	1,069
Nuvei Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,362)	(108,230)	(108,862)	(1,330)
Remitly Global, Inc. . . .	USFF -0.250%	Weekly	MS	07/11/28	(17,040)	(293,214)	(206,525)	85,541
S&P Global, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(143)	(63,960)	(63,778)	(44)
WEX, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(163)	(34,068)	(28,874)	5,542
					<u>(79,638)</u>	<u>(1,225,144)</u>	<u>(1,103,410)</u>	<u>116,412</u>
<b>Food, Beverage &amp; Tobacco</b>								
Bunge Global SA (Switzerland) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,682)	(179,315)	(179,587)	(1,174)
Cal-Maine Foods, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,513)	(152,999)	(153,569)	(3,813)
Campbell Soup Co. . . .	USFF -0.250%	Weekly	MS	01/12/29	(10,245)	(457,418)	(462,972)	(7,051)
Coca-Cola Consolidated Inc . . .	USFF -0.250%	Weekly	MS	01/12/29	(3)	(3,203)	(3,255)	(83)
Constellation Brands, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(223)	(58,566)	(57,373)	1,024
Duckhorn Portfolio Inc. (The) . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,851)	(66,886)	(55,742)	10,868
Flowers Foods, Inc. . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,630)	(67,881)	(58,386)	8,913
J M Smucker Co. (The) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,570)	(756,943)	(716,393)	35,876



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Food, Beverage &amp; Tobacco — (continued)</b>								
Lamb Weston Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(13,619)	\$(1,215,120)	\$(1,145,086)	\$ 60,514
National Beverage Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(10)	(514)	(512)	(19)
Post Holdings, Inc. . . .	USFF -0.250%	Weekly	MS	01/12/29	(616)	(65,092)	(64,163)	700
TreeHouse Foods, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(4,918)	(179,248)	(180,196)	(1,656)
Universal Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,106)	(54,115)	(53,298)	345
Westrock Coffee Co . .	USFF -4.930%	Weekly	MS	01/12/29	(249)	(2,556)	(2,547)	(20)
					<u>(52,235)</u>	<u>(3,259,856)</u>	<u>(3,133,079)</u>	<u>104,424</u>
<b>Health Care Equipment &amp; Services</b>								
Abbott Laboratories . .	USFF -0.250%	Weekly	MS	01/12/29	(1,585)	(169,614)	(164,697)	4,776
Acadia Healthcare Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(7,894)	(564,236)	(533,161)	28,882
AdaptHealth Corp. . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,523)	(36,054)	(35,230)	667
agilon health, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,610)	(110,069)	(62,849)	46,592
Alphatec Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(17,555)	(214,078)	(183,450)	29,784
Amedisys, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(947)	(87,882)	(86,935)	584
AtriCure, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(299)	(6,567)	(6,808)	(285)
Axonics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(666)	(44,905)	(44,775)	(62)
Bausch + Lomb Corp. (Canada) . . . . .	USFF -3.780%	Weekly	MS	01/12/29	(233)	(3,464)	(3,383)	49
Cardinal Health, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(578)	(59,577)	(56,829)	2,639
Cooper Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,028)	(472,885)	(438,944)	32,336
CorVel Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(9)	(2,274)	(2,288)	(42)
DaVita, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(948)	(134,002)	(131,364)	2,102
Dexcom, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(300)	(41,844)	(34,014)	9,093
Edwards Lifesciences Corp. .	USFF -0.250%	Weekly	MS	01/12/29	(6,104)	(552,679)	(563,826)	(13,296)
Encompass Health Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	(2,031)	(170,481)	(174,239)	(4,606)
Enovis Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,941)	(96,937)	(87,733)	8,812
Globus Medical, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,232)	(80,546)	(84,380)	(5,183)
GoodRx Holdings, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,675)	(57,565)	(59,865)	(2,540)
Haemonetics Corp. . . .	USFF -0.250%	Weekly	MS	01/12/29	(959)	(89,575)	(79,338)	10,185
Henry Schein, Inc. . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,576)	(121,227)	(101,022)	21,132
Humana, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(417)	(154,114)	(155,812)	(2,461)
Inspire Medical Systems Inc . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,762)	(426,917)	(369,638)	55,615
Insulet Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(275)	(45,828)	(55,495)	(9,862)
Integer Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,685)	(422,791)	(426,686)	(6,081)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Health Care Equipment &amp; Services</b>								
<b>— (continued)</b>								
Integra								
LifeSciences Holdings Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,641)	\$ (154,980)	\$ (135,239)	\$ 19,101
Intuitive Surgical, Inc..	USFF -0.250%	Weekly	MS	01/12/29	(1,685)	(653,297)	(749,572)	(98,811)
iRhythm								
Technologies, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(3,918)	(406,311)	(421,734)	(17,007)
LifeStance Health								
Group, Inc. . . . .	USFF -0.645%	Weekly	MS	01/07/27	(6,083)	(46,623)	(29,868)	16,557
LivaNova PLC								
(United Kingdom) .	USFF -0.250%	Weekly	MS	07/11/28	(368)	(19,207)	(20,174)	(1,123)
Masimo Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(138)	(23,388)	(17,380)	6,098
MEDNAX, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(916)	(6,899)	(6,916)	(61)
Neogen Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,649)	(170,184)	(150,814)	18,696
Novocure Ltd.								
(Jersey) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,076)	(319,050)	(172,602)	145,106
Option Care Health,								
Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(11,457)	(351,756)	(317,359)	33,023
Paragon 28, Inc. . . .	USFF -0.580%	Weekly	MS	01/12/29	(30)	(199)	(205)	(25)
Patterson Cos., Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(2,818)	(83,481)	(67,970)	14,241
Pennant Group, Inc.								
(The) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(37)	(835)	(858)	(45)
PetIQ, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(510)	(10,882)	(11,251)	(429)
QuidelOrtho Corp. . .	USFF -0.250%	Weekly	MS	07/06/26	(10,409)	(547,106)	(345,787)	199,192
RadNet, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,061)	(52,871)	(62,514)	(9,866)
Schrodinger, Inc. . . .	USFF -0.250%	Weekly	MS	01/05/26	(6,933)	(243,620)	(134,084)	108,578
STAAR Surgical Co. .	USFF -0.250%	Weekly	MS	01/10/28	(1,027)	(63,072)	(48,895)	13,915
Stryker Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(483)	(167,377)	(164,341)	2,218
Surgery Partners,								
Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(854)	(22,444)	(20,317)	2,023
Teladoc Health, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(7,388)	(108,110)	(72,255)	35,421
US Physical Therapy,								
Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(328)	(36,799)	(30,314)	5,499
					(158,641)	(7,654,602)	(6,923,210)	701,131
<b>Household &amp; Personal Products</b>								
Church & Dwight Co.,								
Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,248)	(342,022)	(336,753)	3,008
elf Beauty, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,717)	(882,174)	(993,966)	(119,586)
Inter Parfums, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(1,853)	(245,997)	(215,004)	27,848
					(9,818)	(1,470,193)	(1,545,723)	(88,730)
<b>Materials</b>								
AdvanSix, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(303)	(7,155)	(6,945)	158
Air Products and								
Chemicals, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(540)	(159,978)	(139,347)	17,593
Albemarle Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,144)	(193,164)	(109,275)	81,793
Algoma Steel Group,								
Inc. (Canada) . . . .	USFF -1.180%	Weekly	MS	01/10/28	(5,184)	(41,430)	(36,081)	4,074

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials — (continued)</b>								
Arcadium Lithium PLC (Jersey) . . . . .	USFF -0.275%	Weekly	MS	01/12/29	(102,586)	\$ (444,208)	\$ (344,689)	\$ 97,789
Ashland, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(182)	(20,411)	(17,197)	3,147
Barrick Gold Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(32,159)	(552,826)	(536,412)	12,228
Berry Global Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,616)	(97,139)	(95,102)	1,645
Century Aluminum Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(12,316)	(200,067)	(206,293)	(7,015)
CF Industries Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(14,296)	(1,106,206)	(1,059,620)	37,941
Coeur Mining, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(34,908)	(204,417)	(196,183)	6,739
Compass Minerals International, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,083)	(36,866)	(21,517)	15,174
Eastman Chemical Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(336)	(34,821)	(32,918)	1,784
Element Solutions, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,118)	(184,586)	(193,040)	(9,406)
Equinox Gold Corp. (Canada) . . . . .	USFF -0.980%	Weekly	MS	08/29/25	(40,688)	(291,557)	(212,798)	77,617
First Majestic Silver Corp. (Canada) . . . . .	USFF -0.780%	Weekly	MS	01/10/28	(2,830)	(21,230)	(16,754)	4,308
FMC Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(844)	(83,909)	(48,572)	38,641
Franco-Nevada Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(594)	(75,003)	(70,401)	4,082
Ginkgo Bioworks Holdings, Inc. . . . .	USFF -27.853%	Weekly	MS	07/11/28	(97,009)	(125,637)	(32,430)	92,704
Graphic Packaging Holding Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(14,566)	(397,465)	(381,775)	12,560
Greif, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(320)	(19,556)	(18,390)	983
Hecla Mining Co. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(42,103)	(217,190)	(204,200)	11,510
Huntsman Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,605)	(88,458)	(82,086)	5,230
IAMGOLD Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(11,832)	(30,520)	(44,370)	(14,118)
Ingevity Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(725)	(52,125)	(31,690)	20,814
Ivanhoe Electric, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(30)	(283)	(281)	(17)
MAG Silver Corp. (Canada) . . . . .	USFF -0.580%	Weekly	MS	07/11/28	(5,185)	(57,087)	(60,509)	(3,660)
Materion Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(483)	(53,464)	(52,227)	992
Methanex Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,829)	(177,343)	(184,788)	(11,047)
Mosaic Co. (The) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(22,876)	(694,444)	(661,116)	26,419
MP Materials Corp. . . . .	USFF -0.580%	Weekly	MS	01/07/27	(6,769)	(174,283)	(86,169)	87,424
Novagold Resources, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,811)	(30,880)	(23,566)	7,118
O-I Glass, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(14,186)	(203,352)	(157,890)	44,659
Packaging Corp. of America . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(164)	(30,487)	(29,940)	416

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials — (continued)</b>								
Pactiv Evergreen, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(31)	\$ (350)	\$ (351)	\$ (21)
Reliance Steel & Aluminum Co. . . .	USFF -0.250%	Weekly	MS	01/12/29	(534)	(157,990)	(152,510)	4,415
Ryerson Holding Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(914)	(20,136)	(17,823)	2,129
Schnitzer Steel Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(1,536)	(65,770)	(23,455)	40,022
Seabridge Gold, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(42)	(574)	(575)	(22)
Sensient Technologies Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(403)	(30,378)	(29,899)	(580)
Silgan Holdings, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(934)	(41,944)	(39,536)	1,661
SSR Mining, Inc. (Canada) . . . . .	USFF -0.262%	Weekly	MS	01/10/28	(9,385)	(140,939)	(42,326)	97,741
Stepan Co. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(364)	(42,574)	(30,561)	10,599
Summit Materials, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,048)	(232,683)	(221,417)	10,351
Sylvamo Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(316)	(19,595)	(21,678)	(2,498)
Taseko Mines Ltd. (Canada) . . . . .	USFF -1.980%	Weekly	MS	01/12/29	(11,103)	(28,473)	(27,202)	1,142
Teck Resources Ltd., Class B (Canada) .	USFF -0.250%	Weekly	MS	07/11/28	(2,645)	(123,277)	(126,696)	(4,960)
TriMas Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,242)	(32,137)	(31,746)	217
Tronox Holdings PLC (United Kingdom) . .	USFF -0.250%	Weekly	MS	01/10/28	(13,396)	(183,949)	(210,183)	(32,625)
United States Steel Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,425)	(206,110)	(167,265)	80,735
Warrior Met Coal, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(8,256)	(539,752)	(518,229)	18,947
Wheaton Precious Metals Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,370)	(125,202)	(124,235)	(100)
					<u>(554,164)</u>	<u>(8,099,380)</u>	<u>(7,180,258)</u>	<u>897,432</u>
<b>Media &amp; Entertainment</b>								
Altice USA, Inc., Class A. . . . .	USFF -0.930%	Weekly	MS	01/07/27	(17,780)	(107,143)	(36,271)	70,646
Cargurus, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,671)	(182,070)	(200,980)	(19,630)
Cars.com, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,028)	(19,987)	(20,252)	(363)
EchoStar Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(22,417)	(553,910)	(399,247)	152,510
Electronic Arts, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(652)	(89,736)	(90,843)	(1,471)
Endeavor Group Holdings, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(17,451)	(435,545)	(471,701)	(40,705)
Grindr Inc. . . . .	USFF -0.830%	Weekly	MS	01/12/29	(51)	(617)	(624)	(28)
Integral Ad Science Holding Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(8,279)	(78,995)	(80,472)	(1,800)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Media &amp; Entertainment — (continued)</b>								
Lions Gate Entertainment Corp., Class B (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(4,657)	\$ (53,797)	\$ (39,910)	\$ 13,681
Madison Square Garden Entertainment Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,265)	(44,747)	(43,301)	1,242
Madison Square Garden Sports Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(420)	(79,333)	(79,015)	(47)
Magnite, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(7,015)	(97,487)	(93,229)	3,590
New York Times Co. (The), Class A . . . .	USFF -0.250%	Weekly	MS	01/12/29	(432)	(19,774)	(22,123)	(2,565)
Nexstar Media Group, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(584)	(99,827)	(96,950)	729
QUINSTREET INC . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3)	(48)	(50)	(21)
ROBLOX Corp., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,941)	(95,523)	(109,435)	(15,225)
Taboola.com Ltd. (Israel) . . . . .	USFF -1.330%	Weekly	MS	01/12/29	(12)	(41)	(41)	(19)
Take-Two Interactive Software, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,153)	(173,071)	(179,280)	(7,371)
TKO Group Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(257)	(28,135)	(27,753)	(942)
Trade Desk, Inc. (The), Class A . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,646)	(160,518)	(160,765)	(1,010)
Vivid Seats, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(189)	(1,033)	(1,087)	(76)
Warner Bros Discovery, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(35,801)	(297,867)	(266,359)	32,328
ZoomInfo Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(228)	(2,884)	(2,912)	(57)
					<u>(131,932)</u>	<u>(2,622,088)</u>	<u>(2,422,600)</u>	<u>183,396</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
AbbVie, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(670)	(114,589)	(114,918)	(1,177)
AbCellera Biologics, Inc. (Canada) . . . .	USFF -9.209%	Weekly	MS	07/11/28	(10,315)	(50,180)	(30,532)	19,435
Amgen, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(178)	(57,274)	(55,616)	1,419
Amicus Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,104)	(68,764)	(70,472)	(1,991)
Apellis Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(843)	(43,775)	(32,337)	11,251
Arrowhead Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(9,583)	(261,436)	(249,062)	11,348

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Pharmaceuticals, Biotechnology & Life Sciences — (continued)								
ARS								
Pharmaceuticals Inc . . . . .	USFF -0.630%	Weekly	MS	01/12/29	(35)	\$ (301)	\$ (298)	\$ (16)
Arvinas, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(758)	(19,572)	(20,178)	(700)
Avadel								
Pharmaceuticals PLC (Ireland). . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,986)	(30,596)	(27,923)	2,536
Avantor, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,345)	(81,644)	(70,914)	11,856
Axsome								
Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,160)	(81,278)	(93,380)	(12,433)
Bausch Health Cos., Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(22,863)	(199,753)	(159,355)	39,744
Bio-Techne Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,172)	(95,702)	(83,974)	11,631
Catalent, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(763)	(99,407)	(42,903)	59,710
Crinetics Pharmaceuticals, Inc. . . . .								
USFF -0.250%	Weekly	MS	01/12/29	(1,165)	(51,673)	(52,180)	(725)	
Cytek Biosciences, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(6,748)	(75,704)	(37,654)	37,805
Day One								
Biopharmaceuticals Inc . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(63)	(871)	(868)	(19)
Exact								
Sciences Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(10,727)	(530,402)	(453,216)	75,124
Immunome Inc . . . . .	USFF -1.730%	Weekly	MS	01/12/29	(63)	(753)	(762)	(31)
Immunovant, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,727)	(70,726)	(71,993)	(1,558)
Iovance								
Biotherapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(778)	(7,096)	(6,240)	810
Janux Therapeutics Inc . . . . .								
USFF -0.250%	Weekly	MS	01/12/29	(1,140)	(46,633)	(47,755)	(1,320)	
Jazz Pharmaceuticals								
PLC (Ireland). . . . .	USFF -0.250%	Weekly	MS	07/11/28	(514)	(66,049)	(54,859)	11,691
Keros Therapeutics Inc . . . . .								
USFF -0.250%	Weekly	MS	01/12/29	(17)	(775)	(777)	(23)	
Liquidia Corp. . . . .	USFF -0.580%	Weekly	MS	01/12/29	(596)	(7,590)	(7,152)	390
Maravai								
LifeSciences Holdings, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(18,725)	(128,623)	(134,071)	(5,962)
Mineralys								
Therapeutics Inc . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5)	(57)	(59)	(21)
Ocular Therapeutix, Inc. . . . .								
USFF -0.250%	Weekly	MS	01/12/29	(9,673)	(58,320)	(66,163)	(8,086)	
Organon & Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,164)	(42,747)	(44,795)	(4,297)
Pfizer, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,267)	(37,426)	(35,451)	(1,269)
Phathom								
Pharmaceuticals, Inc. . . . .	USFF -7.180%	Weekly	MS	01/12/29	(124)	(1,271)	(1,277)	(29)



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (continued)</b>								
Pliant Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,653)	\$ (70,209)	\$ (39,270)	\$ 30,650
Prestige Consumer Healthcare, Inc. . . .	USFF -0.250%	Weekly	MS	01/12/29	(239)	(16,517)	(16,455)	(21)
Prothena Corp. PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(40)	(818)	(826)	(29)
Recursion Pharmaceuticals Inc, Class A. . . . .	USFF -0.830%	Weekly	MS	01/12/29	(349)	(2,547)	(2,618)	(98)
REGENXBIO, Inc. . . .	USFF -0.250%	Weekly	MS	01/12/29	(657)	(10,143)	(7,687)	2,399
REVOLUTION Medicines, Inc. . . .	USFF -0.250%	Weekly	MS	01/12/29	(117)	(4,474)	(4,541)	(102)
Revvity, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,610)	(391,960)	(378,545)	11,577
Sana Biotechnology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(800)	(6,612)	(4,368)	2,200
Soleno Therapeutics Inc . . . . .	USFF -4.130%	Weekly	MS	01/12/29	(16)	(661)	(653)	(13)
Sotera Health Co. . . .	USFF -0.250%	Weekly	MS	07/06/26	(8,494)	(147,919)	(100,824)	46,473
Standard BioTools Inc . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,098)	(11,414)	(9,023)	2,328
Tarsus Pharmaceuticals Inc . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(787)	(24,328)	(21,391)	2,825
Tilray Brands Inc. . . .	USFF -3.458%	Weekly	MS	07/11/28	(50,725)	(91,609)	(84,204)	7,034
Vera Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(56)	(2,004)	(2,026)	(49)
Viatis, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,942)	(84,096)	(84,423)	(670)
Viridian Therapeutics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(65)	(824)	(846)	(43)
WaVe Life Sciences Ltd. (Singapore) . . . . .	USFF -0.780%	Weekly	MS	01/12/29	(17)	(82)	(85)	(21)
West Pharmaceutical Services, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,211)	(455,369)	(398,891)	54,537
Xenon Pharmaceuticals, Inc. (Canada) . . . .	USFF -0.250%	Weekly	MS	01/12/29	(926)	(36,374)	(36,105)	110
Y-MABS THERAPEUTICS INC . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(27)	(335)	(326)	(11)
					(202,100)	(3,689,282)	(3,260,241)	414,169
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Advanced Micro Devices, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,257)	(198,076)	(203,898)	(6,604)
Allegro Microsystems, Inc..	USFF -0.250%	Weekly	MS	01/12/29	(11,085)	(328,750)	(313,040)	14,424

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Semiconductors &amp; Semiconductor Equipment — (continued)</b>								
Alpha & Omega Semiconductor Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,226)	\$ (31,454)	\$ (45,816)	\$ (14,726)
Ambarella, Inc. (Cayman Islands) . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(601)	(55,448)	(32,424)	23,350
Axcelis Technologies Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,043)	(144,242)	(148,304)	(4,637)
Cohu, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,083)	(33,697)	(35,847)	(2,298)
Diodes, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,512)	(250,501)	(252,618)	(3,101)
Enphase Energy, Inc.. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,163)	(155,564)	(115,963)	39,226
First Solar, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(493)	(73,571)	(111,152)	(39,257)
FormFactor, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(628)	(26,578)	(38,013)	(12,231)
Ichor Holdings Ltd. (Cayman Islands) . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(716)	(25,857)	(27,602)	(1,985)
indie Semiconductor, Inc., Class A . . . . .	USFF -0.580%	Weekly	MS	07/11/28	(12,765)	(79,678)	(78,760)	593
Intel Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,367)	(117,977)	(104,276)	12,807
Kulicke & Soffa Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,678)	(129,037)	(131,731)	(3,785)
Lattice Semiconductor Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,406)	(109,512)	(81,534)	30,379
MACOM Technology Solutions Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(6,927)	(635,931)	(772,153)	(138,725)
Marvell Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,272)	(86,821)	(88,913)	(2,465)
MaxLinear, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(9,946)	(216,258)	(200,312)	14,987
Power Integrations, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,853)	(236,759)	(200,252)	33,720
Silicon Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,377)	(161,124)	(152,338)	8,147
SiTime Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,165)	(118,135)	(144,903)	(27,902)
SMART Global Holdings, Inc. (Cayman Islands) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(694)	(15,817)	(15,872)	(135)
Synaptics Inc . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,443)	(133,308)	(127,273)	5,504
Teradyne, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(676)	(75,816)	(100,244)	(26,223)
Ultra Clean Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(421)	(14,832)	(20,629)	(5,933)
Universal Display Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(675)	(119,536)	(141,919)	(23,685)
Veeco Instruments, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(855)	(31,149)	(39,937)	(8,983)
Wolfspeed, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,657)	(127,850)	(83,233)	44,105
					<u>(74,984)</u>	<u>(3,733,278)</u>	<u>(3,808,956)</u>	<u>(95,433)</u>
<b>Software &amp; Services</b>								
ACI Worldwide, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(575)	(16,817)	(22,764)	(6,405)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Software &amp; Services — (continued)</b>								
Agilysys, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(210)	\$ (17,737)	\$ (21,869)	\$ (4,262)
Amplitude, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,188)	(21,723)	(19,473)	2,147
Appian Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,644)	(68,429)	(50,734)	17,534
Asana, Inc., Class A .	USFF -0.250%	Weekly	MS	07/11/28	(11,445)	(191,364)	(160,116)	30,348
Aspen Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,036)	(220,399)	(205,781)	13,737
Atlassian Corp., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,878)	(329,950)	(332,181)	(6,369)
Autodesk, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(83)	(20,452)	(20,538)	(183)
Bentley Systems, Inc., Class B . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,714)	(146,576)	(133,963)	12,344
BigCommerce Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(5,234)	(98,769)	(42,186)	56,225
BILL Holdings, Inc. . .	USFF -0.250%	Weekly	MS	07/11/28	(10,326)	(654,507)	(543,354)	107,770
Braze, Inc., Class A .	USFF -0.250%	Weekly	MS	01/12/29	(3,922)	(162,161)	(152,330)	9,112
CCC Intelligent Solutions Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(19,942)	(229,540)	(221,556)	7,026
Cipher Mining, Inc. . .	USFF -0.874%	Weekly	MS	01/12/29	(8,800)	(31,824)	(36,520)	(4,837)
Cleanspark Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,557)	(90,543)	(88,634)	1,542
Clearwater Analytics Holdings, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,279)	(123,158)	(134,807)	(12,270)
Cloudflare, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(402)	(27,258)	(33,298)	(6,163)
Couchbase, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(756)	(13,351)	(13,805)	(524)
Datadog, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(932)	(108,793)	(120,871)	(13,228)
Descartes Systems Group Inc. (The) (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(13)	(1,269)	(1,259)	(13)
DoubleVerify Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,193)	(49,747)	(23,228)	26,309
Elastic NV (Netherlands) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,486)	(153,321)	(169,270)	(17,773)
Enfusion Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(790)	(7,043)	(6,731)	267
Fair Isaac Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(633)	(854,430)	(942,322)	(91,203)
Fastly, Inc., Class A .	USFF -0.250%	Weekly	MS	01/12/29	(18,397)	(223,745)	(135,586)	87,278
Five9, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,351)	(452,776)	(324,179)	128,883
Fortinet, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,491)	(151,638)	(150,133)	902
Freshworks Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,823)	(108,155)	(86,584)	21,129
Gartner, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(274)	(122,977)	(123,042)	(609)
HubSpot Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(102)	(61,288)	(60,159)	875
Intapp Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,342)	(80,240)	(85,881)	(6,194)
Jamf Holding Corp. . .	USFF -0.250%	Weekly	MS	01/05/26	(2,057)	(72,086)	(33,941)	37,849

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Software &amp; Services — (continued)</b>								
Lightspeed Commerce, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(11,435)	\$ (333,482)	\$ (156,545)	\$175,600
Manhattan Associates, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,377)	(326,004)	(339,678)	(14,949)
MeridianLink, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(90)	(1,934)	(1,922)	(15)
MongoDB Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(250)	(59,149)	(62,490)	(3,587)
N-able Inc/US. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,284)	(18,248)	(19,555)	(1,396)
Olo, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(12,909)	(90,182)	(57,058)	32,758
PagerDuty, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,176)	(66,065)	(72,826)	(7,052)
Palantir Technologies, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(27,904)	(659,860)	(706,808)	(49,509)
Palo Alto Networks, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(142)	(48,424)	(48,139)	79
PowerSchool Holdings, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,209)	(117,140)	(116,630)	6
Rackspace Technology Inc. . . . .	USFF -1.230%	Weekly	MS	01/12/29	(71)	(209)	(212)	(22)
RingCentral, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,124)	(64,448)	(59,897)	4,284
Roper Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,063)	(590,478)	(599,171)	(10,986)
SentinelOne, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(21,089)	(466,444)	(443,923)	19,892
Snowflake, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(805)	(143,336)	(108,747)	34,073
Sprinklr, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,903)	(39,437)	(27,927)	11,807
Sprout Social, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,436)	(106,783)	(86,916)	19,437
Squarespace, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,055)	(188,106)	(220,550)	(33,671)
Terawulf Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(34,836)	(134,427)	(155,020)	(21,130)
UiPath, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,850)	(69,622)	(74,178)	(4,843)
Unity Software, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(30,100)	(564,639)	(489,426)	73,019
Weave Communications Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(744)	(6,627)	(6,711)	(128)
Workiva, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,724)	(152,668)	(125,835)	26,475
Zscaler, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(221)	(48,357)	(42,474)	7,554
					<u>(301,672)</u>	<u>(9,208,135)</u>	<u>(8,519,733)</u>	<u>648,940</u>
<b>Technology Hardware &amp; Equipment</b>								
Advanced Energy Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,104)	(232,547)	(228,831)	2,323
Arista Networks, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(754)	(253,470)	(264,262)	(11,788)
Avnet, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,124)	(103,492)	(109,365)	(8,843)
Belden, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(984)	(90,964)	(92,299)	(2,065)
Calix, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,473)	(157,145)	(123,048)	33,464
Cognex Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,673)	(323,421)	(358,789)	(37,225)

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Technology Hardware &amp; Equipment — (continued)</b>								
Coherent Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,131)	\$ (148,935)	\$ (154,412)	\$ (6,070)
Corsair Gaming, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(747)	(8,419)	(8,247)	122
Crane NXT Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,823)	(112,097)	(111,969)	(526)
Dell Technologies, Inc., Class C . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(494)	(74,541)	(68,128)	8,573
Harmonic, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(8,649)	(106,482)	(101,799)	4,108
IonQ Inc. . . . .	USFF -2.830%	Weekly	MS	01/12/29	(12,249)	(110,012)	(86,110)	23,459
Keysight Technologies, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(450)	(62,232)	(61,538)	363
Lumentum Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,005)	(120,243)	(102,095)	17,667
Novanta, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(340)	(57,490)	(55,457)	1,789
OSI Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(516)	(70,854)	(70,960)	(397)
Sanmina Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(800)	(43,598)	(53,000)	(9,793)
Super Micro Computer, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(307)	(266,746)	(251,540)	10,734
Trimble, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,332)	(76,210)	(74,485)	1,418
TTM Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,347)	(24,420)	(26,172)	(1,865)
Ubiquiti, Inc. . . . .	USFF -0.630%	Weekly	MS	01/07/27	(327)	(95,079)	(47,631)	46,630
Viasat, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(8,009)	(208,093)	(101,714)	105,558
Viavi Solutions, Inc. . .	USFF -0.250%	Weekly	MS	01/10/28	(5,466)	(59,149)	(37,551)	21,803
Vishay Intertechnology, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(12,470)	(286,241)	(278,081)	5,468
					(76,574)	(3,091,880)	(2,867,483)	204,907
<b>Telecommunication Services</b>								
Cogent Communications Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,069)	(213,737)	(173,214)	40,444
Frontier Communications Parent, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(2,723)	(80,580)	(71,288)	9,031
Globalstar, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(38,094)	(56,886)	(42,665)	13,983
Rogers Communications, Inc., Class B (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,011)	(85,304)	(74,367)	8,618
Shenandoah Telecommunications Co. . . . .	USFF -0.250%	Weekly	MS	08/29/25	(1,463)	(41,825)	(23,891)	10,592
					(47,360)	(478,332)	(385,425)	82,668
<b>Transportation</b>								
Air Transport Services Group, Inc. . . . .	USFF -0.250%	Weekly	MS	08/29/25	(7,698)	(157,320)	(106,771)	49,912

# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Transportation — (continued)</b>								
Allegiant Travel Co. . .	USFF -0.250%	Weekly	MS	07/11/28	(2,303)	\$ (151,123)	\$ (115,680)	\$ 33,556
American Airlines Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(11,946)	(173,978)	(135,348)	39,673
ArcBest Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,366)	(153,321)	(146,271)	6,383
Canadian National Railway Co. (Canada) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(362)	(46,577)	(42,763)	3,367
Canadian Pacific Kansas City Ltd. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,929)	(231,693)	(230,600)	(911)
Expeditors International of Washington, Inc. . .	USFF -0.250%	Weekly	MS	01/12/29	(890)	(108,866)	(111,063)	(3,413)
Frontier Group Holdings, Inc. . . . .	USFF -0.261%	Weekly	MS	01/12/29	(5,183)	(27,727)	(25,552)	2,050
Genco Shipping & Trading Ltd. (Marshall Islands) .	USFF -0.250%	Weekly	MS	01/12/29	(865)	(18,316)	(18,433)	(658)
Hawaiian Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,120)	(43,248)	(38,782)	4,281
JetBlue Airways Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(15,123)	(80,877)	(92,099)	(11,553)
Knight-Swift Transportation Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,521)	(218,821)	(225,688)	(8,774)
Matson, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,194)	(255,284)	(287,348)	(33,288)
Norfolk Southern Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,713)	(404,518)	(367,764)	35,033
RXO, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,707)	(78,599)	(96,938)	(18,660)
Ryder System, Inc. . .	USFF -0.250%	Weekly	MS	01/12/29	(1,834)	(213,358)	(227,196)	(16,291)
Saia, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,002)	(413,236)	(475,239)	(65,194)
Schneider National, Inc., Class B . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(6,886)	(169,966)	(166,366)	1,318
Sun Country Airlines Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(2,255)	(46,528)	(28,323)	18,007
TFI International, Inc. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(139)	(19,295)	(20,177)	(1,092)
					<u>(76,036)</u>	<u>(3,012,651)</u>	<u>(2,958,401)</u>	<u>33,746</u>
<b>Utilities</b>								
AES Corp. (The) . . . .	USFF -0.250%	Weekly	MS	07/11/28	(10,018)	(176,138)	(176,016)	(3,090)
Algonquin Power & Utilities Corp. (Canada) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(58,042)	(374,120)	(340,126)	19,556
Alliant Energy Corp. . .	USFF -0.250%	Weekly	MS	07/11/28	(2,662)	(132,461)	(135,496)	(5,842)
Altus Power, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,162)	(38,566)	(28,075)	10,324
Ameren Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,450)	(176,892)	(174,220)	(1,041)
American States Water Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(732)	(52,202)	(53,121)	(1,453)



# GOTHAM NEUTRAL FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (concluded)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Utilities — (continued)</b>								
California Water Service Group . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,671)	\$ (89,739)	\$ (81,027)	\$ 6,639
Chesapeake Utilities Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(809)	(83,616)	(85,916)	(3,369)
Clearway Energy, Inc., Class C . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,672)	(135,469)	(140,042)	(7,146)
Consolidated Edison, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,399)	(233,661)	(214,519)	18,108
Dominion Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(575)	(27,676)	(28,175)	(1,443)
DTE Energy Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(207)	(23,133)	(22,979)	(165)
Entergy Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,215)	(464,950)	(451,005)	11,399
Evergy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,960)	(226,058)	(209,761)	7,321
Exelon Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,122)	(42,772)	(38,832)	2,497
IDACORP, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,545)	(149,915)	(143,917)	2,031
MGE Energy Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,117)	(87,551)	(83,462)	3,250
Middlesex Water Co. . . .	USFF -0.250%	Weekly	MS	01/10/28	(536)	(37,998)	(28,011)	9,287
National Fuel Gas Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(876)	(45,600)	(47,470)	(3,482)
NextEra Energy, Inc. . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,586)	(104,928)	(112,305)	(9,242)
NiSource, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,788)	(129,309)	(137,942)	(14,491)
Northwest Natural Holding Co. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,212)	(98,970)	(79,875)	14,164
Northwestern Energy Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(1,134)	(68,404)	(56,791)	5,027
ONE Gas, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,339)	(82,021)	(85,495)	(3,808)
Ormat Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,208)	(178,328)	(158,314)	18,104
Pinnacle West Capital Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,004)	(74,943)	(76,686)	(4,711)
PNM Resources, Inc. . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,846)	(148,612)	(142,148)	3,489
Portland General Electric Co. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,598)	(163,413)	(155,578)	489
PPL Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,565)	(75,844)	(70,922)	4,541
Sempra . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,247)	(168,817)	(170,907)	(7,597)
SJW Group . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(961)	(52,366)	(52,105)	(148)
Sunnova Energy International, Inc. . . .	USFF -1.130%	Weekly	MS	07/11/28	(8,332)	(99,663)	(46,493)	52,764
Vistra Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(576)	(56,531)	(49,524)	12,165
Xcel Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4,371)	(240,130)	(233,455)	3,345
					(146,537)	(4,340,796)	(4,110,710)	137,472
<b>Total Reference Entity — Short</b>						(83,908,276)	(78,425,089)	4,907,575
<b>Net Value of Reference Entity</b>						<u>\$(63,690,694)</u>	<u>\$(57,170,767)</u>	<u>\$7,439,619</u>

\* Includes \$919,692 related to open trades, dividends receivables/payables and swap receivables/payables activities.

MS Morgan Stanley  
USFF U.S. Fed Funds

# GOTHAM NEUTRAL FUND

## **Portfolio of Investments (Concluded)** **June 30, 2024** **(Unaudited)**

All financial instruments listed in the Portfolio of Investments are considered Level 1, measured at fair value on a recurring basis based on quoted prices for identical assets in active markets, except for the following: one long security was fair valued with an end of period value of \$0 and total return swaps with end of period unrealized appreciation of \$7,439,619, which are considered Level 2 as of and for the period ended June 30, 2024.

For additional information about significant accounting policies, including valuation of investments, refer to the Fund's most recent annual or semi-annual report.

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — 48.3%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Automobiles &amp; Components — 0.3%</b>			<b>Capital Goods — (Continued)</b>		
BorgWarner, Inc. <sup>(a)</sup> . . . . .	16,882	\$ 544,276	United Rentals, Inc. <sup>(a)</sup> . . . . .	4,422	\$ 2,859,840
General Motors Co. <sup>(a)</sup> . . . . .	34,413	1,598,828	WW Grainger, Inc. <sup>(a)</sup> . . . . .	1,484	1,338,924
		<u>2,143,104</u>			<u>37,888,518</u>
<b>Banks — 0.7%</b>			<b>Commercial &amp; Professional Services — 1.4%</b>		
Bank of America Corp. <sup>(a)</sup> . . . . .	19,333	768,873	Automatic Data Processing, Inc. <sup>(a)</sup> . .	2,729	651,385
Citigroup, Inc. . . . .	4,992	316,792	Broadridge Financial Solutions, Inc. .	767	151,099
Citizens Financial Group, Inc. . . . .	1,366	49,217	Cintas Corp. <sup>(a)</sup> . . . . .	2,145	1,502,058
JPMorgan Chase & Co. <sup>(a)</sup> . . . . .	12,340	2,495,888	Jacobs Solutions, Inc. <sup>(a)</sup> . . . . .	9,559	1,335,488
PNC Financial Services Group, Inc. (The) . . . . .	927	144,130	Leidos Holdings, Inc. <sup>(a)</sup> . . . . .	20,333	2,966,178
Truist Financial Corp. . . . .	5,229	203,147	Paychex, Inc. <sup>(a)</sup> . . . . .	6,526	773,722
US Bancorp. . . . .	6,007	238,478	Republic Services, Inc. <sup>(a)</sup> . . . . .	2,887	561,060
Wells Fargo & Co. <sup>(a)</sup> . . . . .	14,478	859,849	Veralto Corp. <sup>(a)</sup> . . . . .	24,372	2,326,795
		<u>5,076,374</u>			<u>10,267,785</u>
<b>Capital Goods — 5.2%</b>			<b>Consumer Discretionary Distribution &amp; Retail — 1.8%</b>		
3M Co. <sup>(a)</sup> . . . . .	11,263	1,150,966	Amazon.com, Inc. <sup>(a)*</sup> . . . . .	10,125	1,956,656
A. O. Smith Corp. <sup>(a)</sup> . . . . .	5,245	428,936	AutoZone, Inc. <sup>(a)*</sup> . . . . .	185	548,359
AMETEK, Inc. . . . .	758	126,366	Bath & Body Works, Inc. <sup>(a)</sup> . . . . .	23,461	916,152
Builders FirstSource, Inc. <sup>(a)*</sup> . . . . .	5,414	749,352	Best Buy Co., Inc. . . . .	5,415	456,430
Caterpillar, Inc. <sup>(a)</sup> . . . . .	2,634	877,385	eBay, Inc. <sup>(a)</sup> . . . . .	12,995	698,091
Cummins, Inc. . . . .	998	276,376	Genuine Parts Co. . . . .	3,272	452,583
Eaton Corp. PLC (Ireland) . . . . .	1,722	539,933	Home Depot, Inc. (The) <sup>(a)</sup> . . . . .	4,192	1,443,054
Emerson Electric Co. . . . .	4,625	509,490	LKQ Corp. <sup>(a)</sup> . . . . .	43,999	1,829,919
Fortive Corp. . . . .	5,313	393,693	Lowe's Cos., Inc. <sup>(a)</sup> . . . . .	6,337	1,397,055
GE Vernova, Inc.* . . . . .	529	90,729	Ross Stores, Inc. <sup>(a)</sup> . . . . .	5,459	793,302
Generac Holdings, Inc. <sup>(a)*</sup> . . . . .	12,910	1,706,960	TJX Cos., Inc. (The) <sup>(a)</sup> . . . . .	8,371	921,647
General Dynamics Corp. <sup>(a)</sup> . . . . .	2,061	597,979	Ulta Beauty, Inc. <sup>(a)*</sup> . . . . .	3,932	1,517,241
General Electric Co. <sup>(a)</sup> . . . . .	11,684	1,857,406			<u>12,930,489</u>
Honeywell International, Inc. <sup>(a)</sup> . . . . .	1,839	392,700	<b>Consumer Durables &amp; Apparel — 1.2%</b>		
Howmet Aerospace, Inc. <sup>(a)</sup> . . . . .	26,468	2,054,711	Deckers Outdoor Corp. <sup>(a)*</sup> . . . . .	1,219	1,179,931
Illinois Tool Works, Inc. <sup>(a)</sup> . . . . .	6,017	1,425,788	DR Horton, Inc. <sup>(a)</sup> . . . . .	5,034	709,442
Ingersoll Rand, Inc. <sup>(a)</sup> . . . . .	10,726	974,350	Garmin Ltd. (Switzerland) . . . . .	6,162	1,003,913
Johnson Controls International PLC (Ireland) . . . . .	13,172	875,543	Hasbro, Inc. . . . .	9,983	584,005
Lockheed Martin Corp. <sup>(a)</sup> . . . . .	6,861	3,204,773	Lennar Corp., Class A . . . . .	665	99,664
Masco Corp. <sup>(a)</sup> . . . . .	33,704	2,247,046	Mohawk Industries, Inc.* . . . . .	1,370	155,618
Northrop Grumman Corp. . . . .	544	237,157	PulteGroup, Inc. <sup>(a)</sup> . . . . .	11,455	1,261,195
Otis Worldwide Corp. <sup>(a)</sup> . . . . .	19,120	1,840,491	Ralph Lauren Corp. <sup>(a)</sup> . . . . .	8,944	1,565,737
PACCAR, Inc. . . . .	713	73,396	Tapestry, Inc. <sup>(a)</sup> . . . . .	54,119	2,315,752
Parker-Hannifin Corp. <sup>(a)</sup> . . . . .	2,741	1,386,425			<u>8,875,257</u>
Pentair PLC (Ireland) . . . . .	2,763	211,839	<b>Consumer Services — 1.6%</b>		
Quanta Services, Inc. . . . .	1,644	417,724	Booking Holdings, Inc. <sup>(a)</sup> . . . . .	511	2,024,326
Snap-on, Inc. <sup>(a)</sup> . . . . .	8,819	2,305,198	Caesars Entertainment, Inc. <sup>(a)*</sup> . . . .	23,113	918,511
Stanley Black & Decker, Inc. <sup>(a)</sup> . . . . .	20,642	1,649,089	Darden Restaurants, Inc. . . . .	4,883	738,895
Textron, Inc. <sup>(a)</sup> . . . . .	35,796	3,073,445	Expedia Group, Inc. <sup>(a)*</sup> . . . . .	5,143	647,967
Trane Technologies PLC (Ireland) . . .	2,384	784,169	Hilton Worldwide Holdings, Inc. <sup>(a)</sup> . . .	5,913	1,290,217
TransDigm Group, Inc. <sup>(a)</sup> . . . . .	963	1,230,339	Marriott International, Inc., Class A <sup>(a)</sup> . . . . .	9,010	2,178,348

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Consumer Services — (Continued)</b>			<b>Financial Services — (Continued)</b>		
McDonald's Corp. <sup>(a)</sup> . . . . .	9,088	\$ 2,315,986	Berkshire Hathaway, Inc., Class B <sup>*</sup> . .	1,117	\$ 454,396
MGM Resorts International <sup>*</sup> . . . . .	3,812	169,405	BlackRock, Inc. . . . .	378	297,607
Starbucks Corp. . . . .	473	36,823	Capital One Financial Corp. <sup>(a)</sup> . . . . .	4,055	561,415
Yum! Brands, Inc. <sup>(a)</sup> . . . . .	12,204	1,616,542	Cboe Global Markets, Inc. . . . .	2,073	352,534
		<u>11,937,020</u>	Charles Schwab Corp. (The) <sup>(a)</sup> . . . . .	6,151	453,267
<b>Consumer Staples Distribution &amp; Retail — 0.9%</b>			CME Group, Inc. <sup>(a)</sup> . . . . .	3,139	617,127
Costco Wholesale Corp. <sup>(a)</sup> . . . . .	1,636	1,390,584	Corpay, Inc. <sup>(a)*</sup> . . . . .	5,031	1,340,309
Kroger Co. (The) <sup>(a)</sup> . . . . .	13,994	698,720	Discover Financial Services . . . . .	780	102,032
Sysco Corp. . . . .	7,328	523,146	Fiserv, Inc. <sup>(a)*</sup> . . . . .	7,842	1,168,772
Target Corp. <sup>(a)</sup> . . . . .	17,304	2,561,684	Franklin Resources, Inc. <sup>(a)</sup> . . . . .	29,740	664,689
Walgreens Boots Alliance, Inc. <sup>(a)</sup> . . .	55,715	673,873	Goldman Sachs Group, Inc. (The) <sup>(a)</sup> .	1,754	793,369
Walmart, Inc. <sup>(a)</sup> . . . . .	13,157	890,861	Intercontinental Exchange, Inc. <sup>(a)</sup> . .	15,940	2,182,027
		<u>6,738,868</u>	Invesco Ltd. (Bermuda) . . . . .	1,014	15,169
<b>Energy — 2.2%</b>			KKR & Co., Inc. . . . .	3,567	375,391
APA Corp. . . . .	7,042	207,316	Mastercard, Inc., Class A <sup>(a)</sup> . . . . .	4,554	2,009,043
Baker Hughes Co. <sup>(a)</sup> . . . . .	32,637	1,147,843	Moody's Corp. <sup>(a)</sup> . . . . .	2,637	1,109,992
Chevron Corp. <sup>(a)</sup> . . . . .	6,311	987,167	Nasdaq, Inc. <sup>(a)</sup> . . . . .	15,492	933,548
ConocoPhillips. . . . .	1,862	212,976	Northern Trust Corp. . . . .	278	23,346
Devon Energy Corp. <sup>(a)</sup> . . . . .	19,468	922,783	PayPal Holdings, Inc. <sup>(a)*</sup> . . . . .	29,173	1,692,909
Diamondback Energy, Inc. <sup>(a)</sup> . . . . .	8,164	1,634,351	Raymond James Financial, Inc. . . . .	919	113,598
EOG Resources, Inc. <sup>(a)</sup> . . . . .	12,419	1,563,180	S&P Global, Inc. <sup>(a)</sup> . . . . .	2,016	899,136
Exxon Mobil Corp. <sup>(a)</sup> . . . . .	28,065	3,230,843	T Rowe Price Group, Inc. <sup>(a)</sup> . . . . .	7,555	871,167
Halliburton Co. <sup>(a)</sup> . . . . .	25,962	876,996	Visa, Inc., Class A <sup>(a)</sup> . . . . .	10,504	2,756,985
Kinder Morgan, Inc. <sup>(a)</sup> . . . . .	92,650	1,840,955			<u>20,042,761</u>
Marathon Oil Corp. <sup>(a)</sup> . . . . .	57,564	1,650,360	<b>Food, Beverage &amp; Tobacco — 2.8%</b>		
Marathon Petroleum Corp. <sup>(a)</sup> . . . . .	4,349	754,465	Altria Group, Inc. <sup>(a)</sup> . . . . .	21,612	984,427
Valero Energy Corp. <sup>(a)</sup> . . . . .	7,830	1,227,431	Archer-Daniels-Midland Co. <sup>(a)</sup> . . . . .	5,495	332,173
		<u>16,256,666</u>	Campbell Soup Co. . . . .	7	316
<b>Equity Real Estate Investment Trusts (REITs) — 1.3%</b>			Coca-Cola Co. (The) <sup>(a)</sup> . . . . .	57,736	3,674,896
Alexandria Real Estate Equities, Inc. . . . .	1,465	171,361	Conagra Brands, Inc. <sup>(a)</sup> . . . . .	42,563	1,209,641
American Tower Corp. . . . .	525	102,050	Constellation Brands, Inc., Class A <sup>(a)</sup> . . . . .	2,628	676,132
AvalonBay Communities, Inc. . . . .	2,114	437,365	General Mills, Inc. <sup>(a)</sup> . . . . .	13,893	878,871
Camden Property Trust . . . . .	363	39,607	Hershey Co. (The) . . . . .	798	146,696
Digital Realty Trust, Inc. <sup>(a)</sup> . . . . .	5,689	865,012	Hormel Foods Corp. <sup>(a)</sup> . . . . .	60,169	1,834,553
Extra Space Storage, Inc. <sup>(a)</sup> . . . . .	8,781	1,364,655	Kellanova <sup>(a)</sup> . . . . .	38,762	2,235,792
Healthpeak Properties, Inc. . . . .	4,033	79,047	Keurig Dr Pepper, Inc. <sup>(a)</sup> . . . . .	44,277	1,478,852
Prologis, Inc. . . . .	2,810	315,591	Kraft Heinz Co. (The) <sup>(a)</sup> . . . . .	70,702	2,278,019
Realty Income Corp. <sup>(a)</sup> . . . . .	33,001	1,743,113	McCormick & Co., Inc., non-voting shares <sup>(a)</sup> . . . . .	11,606	823,330
Simon Property Group, Inc. <sup>(a)</sup> . . . . .	15,283	2,319,959	Molson Coors Beverage Co., Class B <sup>(a)</sup> . . . . .	17,539	891,507
VICI Properties, Inc. <sup>(a)</sup> . . . . .	36,200	1,036,768	Mondelez International, Inc., Class A <sup>(a)</sup> . . . . .	32,930	2,154,939
Welltower, Inc. <sup>(a)</sup> . . . . .	10,990	1,145,708	Philip Morris International, Inc. <sup>(a)</sup> . .	13,225	1,340,089
		<u>9,620,236</u>			<u>20,940,233</u>
<b>Financial Services — 2.7%</b>					
American Express Co. . . . .	732	169,495			
Ameriprise Financial, Inc. . . . .	200	85,438			

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Health Care Equipment &amp; Services — 3.5%</b>			<b>Materials — (Continued)</b>		
Abbott Laboratories	2,281	\$ 237,019	DuPont de Nemours, Inc. <sup>(a)</sup>	13,418	\$ 1,080,015
Baxter International, Inc. <sup>(a)</sup>	14,705	491,882	Eastman Chemical Co. <sup>(a)</sup>	4,006	392,468
Cardinal Health, Inc.	2,681	263,596	Ecolab, Inc.	1,363	324,394
Cencora, Inc. <sup>(a)</sup>	2,796	629,939	International Paper Co. <sup>(a)</sup>	28,369	1,224,122
Centene Corp. <sup>(a)*</sup>	8,371	554,997	Linde PLC (Ireland)	5,376	2,359,043
Cigna Group (The) <sup>(a)</sup>	4,926	1,628,388	LyondellBasell Industries NV, Class A (Netherlands)	2,547	243,646
CVS Health Corp. <sup>(a)</sup>	21,117	1,247,170	Martin Marietta Materials, Inc. <sup>(a)</sup>	3,479	1,884,922
DaVita, Inc. <sup>(a)*</sup>	4,501	623,704	Packaging Corp. of America <sup>(a)</sup>	9,237	1,686,307
GE HealthCare Technologies, Inc. <sup>(a)</sup>	28,083	2,188,227	PPG Industries, Inc. <sup>(a)</sup>	7,689	967,968
HCA Healthcare, Inc. <sup>(a)</sup>	3,364	1,080,786	Steel Dynamics, Inc. <sup>(a)</sup>	14,084	1,823,878
Hologic, Inc. <sup>(a)*</sup>	31,055	2,305,834			14,660,641
McKesson Corp. <sup>(a)</sup>	2,206	1,288,392	<b>Media &amp; Entertainment — 2.5%</b>		
Medtronic PLC (Ireland)	47,547	3,742,424	Alphabet, Inc., Class A <sup>(a)</sup>	30,493	5,554,300
Molina Healthcare, Inc. <sup>(a)*</sup>	7,608	2,261,858	Charter Communications, Inc., Class A <sup>(a)*</sup>	3,271	977,898
ResMed, Inc. <sup>(a)</sup>	10,385	1,987,897	Electronic Arts, Inc.	1,108	154,378
Solventum Corp. <sup>(a)*</sup>	27,702	1,464,882	Interpublic Group of Cos., Inc. (The) <sup>(a)</sup>	26,384	767,511
Teleflex, Inc. <sup>(a)</sup>	5,230	1,100,026	Meta Platforms, Inc., Class A <sup>(a)</sup>	9,231	4,654,455
UnitedHealth Group, Inc. <sup>(a)</sup>	1,109	564,769	Netflix, Inc. <sup>(a)*</sup>	3,667	2,474,785
Zimmer Biomet Holdings, Inc. <sup>(a)</sup>	18,455	2,002,921	News Corp., Class A <sup>(a)</sup>	14,971	412,750
		25,664,711	Omnicom Group, Inc. <sup>(a)</sup>	10,353	928,664
<b>Household &amp; Personal Products — 0.8%</b>			Take-Two Interactive Software, Inc.*	459	71,370
Colgate-Palmolive Co. <sup>(a)</sup>	8,036	779,813	Walt Disney Co. (The) <sup>(a)</sup>	25,036	2,485,824
Kenvue, Inc. <sup>(a)</sup>	42,245	768,014			18,481,935
Kimberly-Clark Corp. <sup>(a)</sup>	13,951	1,928,028	<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — 2.7%</b>		
Procter & Gamble Co. (The) <sup>(a)</sup>	15,566	2,567,145	AbbVie, Inc. <sup>(a)</sup>	1,789	306,849
		6,043,000	Biogen, Inc.*	1,550	359,321
<b>Insurance — 1.4%</b>			Bio-Rad Laboratories, Inc., Class A*	1,059	289,224
Aflac, Inc.	1,669	149,058	Bristol-Myers Squibb Co. <sup>(a)</sup>	26,014	1,080,361
American International Group, Inc.	185	13,734	Danaher Corp. <sup>(a)</sup>	2,544	635,618
Aon PLC, Class A (Ireland)	1,658	486,756	Eli Lilly & Co. <sup>(a)</sup>	810	733,358
Assurant, Inc.	223	37,074	Gilead Sciences, Inc. <sup>(a)</sup>	44,907	3,081,069
Brown & Brown, Inc. <sup>(a)</sup>	6,174	552,017	Incyte Corp. <sup>(a)*</sup>	8,044	487,627
Chubb Ltd. (Switzerland)	2,994	763,709	IQVIA Holdings, Inc. <sup>(a)*</sup>	9,283	1,962,798
Cincinnati Financial Corp. <sup>(a)</sup>	2,686	317,217	Johnson & Johnson <sup>(a)</sup>	28,882	4,221,393
Hartford Financial Services Group, Inc. (The) <sup>(a)</sup>	7,216	725,497	Merck & Co., Inc. <sup>(a)</sup>	23,397	2,896,549
Loews Corp. <sup>(a)</sup>	20,742	1,550,257	Mettler-Toledo International, Inc. <sup>(a)*</sup>	416	581,397
MetLife, Inc. <sup>(a)</sup>	10,004	702,181	Thermo Fisher Scientific, Inc. <sup>(a)</sup>	1,354	748,762
Prudential Financial, Inc. <sup>(a)</sup>	18,679	2,188,992	Vertex Pharmaceuticals, Inc. <sup>(a)*</sup>	1,792	839,946
Travelers Cos., Inc. (The) <sup>(a)</sup>	5,772	1,173,678	Viatis, Inc. <sup>(a)</sup>	128,550	1,366,487
Willis Towers Watson PLC (Ireland)	7,248	1,899,991			19,590,759
		10,560,161	<b>Real Estate Management &amp; Development — 0.1%</b>		
<b>Materials — 2.0%</b>			CBRE Group, Inc., Class A <sup>(a)*</sup>	7,993	712,256
Avery Dennison Corp.	895	195,692			
Ball Corp.	1,452	87,149			
Celanese Corp. <sup>(a)</sup>	10,416	1,405,014			
Corteva, Inc. <sup>(a)</sup>	18,280	986,023			

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Semiconductors &amp; Semiconductor Equipment — 4.2%</b>		
Applied Materials, Inc. <sup>(a)</sup> . . . . .	4,447	\$ 1,049,447
Broadcom, Inc. <sup>(a)</sup> . . . . .	773	1,241,075
KLA Corp. <sup>(a)</sup> . . . . .	1,756	1,447,840
Lam Research Corp. <sup>(a)</sup> . . . . .	1,485	1,581,302
Microchip Technology, Inc. <sup>(a)</sup> . . . . .	12,905	1,180,807
Micron Technology, Inc. . . . .	2,498	328,562
NVIDIA Corp. <sup>(a)</sup> . . . . .	78,890	9,746,071
NXP Semiconductors NV (Netherlands) . . . . .	5,425	1,459,813
Qorvo, Inc. <sup>(a)*</sup> . . . . .	31,899	3,701,560
QUALCOMM, Inc. <sup>(a)</sup> . . . . .	27,720	5,521,270
Skyworks Solutions, Inc. <sup>(a)</sup> . . . . .	31,433	3,350,129
		<u>30,607,876</u>
<b>Software &amp; Services — 3.3%</b>		
Accenture PLC, Class A (Ireland) . . . . .	1,888	572,838
Adobe, Inc.* . . . . .	70	38,888
ANSYS, Inc.* . . . . .	103	33,114
Cadence Design Systems, Inc.* . . . . .	811	249,585
Cognizant Technology Solutions Corp., Class A . . . . .	494	33,592
CrowdStrike Holdings, Inc., Class A* . . . . .	1,144	438,369
EPAM Systems, Inc.* . . . . .	83	15,613
Fair Isaac Corp.* . . . . .	161	239,674
Gen Digital, Inc. <sup>(a)</sup> . . . . .	132,578	3,311,798
GoDaddy, Inc., Class A <sup>(a)*</sup> . . . . .	5,867	819,679
International Business Machines Corp. <sup>(a)</sup> . . . . .	9,504	1,643,717
Intuit, Inc. <sup>(a)</sup> . . . . .	810	532,340
Microsoft Corp. <sup>(a)</sup> . . . . .	21,705	9,701,050
Roper Technologies, Inc. <sup>(a)</sup> . . . . .	2,451	1,381,531
Salesforce, Inc. <sup>(a)</sup> . . . . .	8,490	2,182,779
Synopsys, Inc.* . . . . .	612	364,177
VeriSign, Inc. <sup>(a)*</sup> . . . . .	13,367	2,376,653
		<u>23,935,397</u>
<b>Technology Hardware &amp; Equipment — 2.6%</b>		
Amphenol Corp., Class A . . . . .	4,180	281,607
Apple, Inc. <sup>(a)</sup> . . . . .	10,176	2,143,269
CDW Corp. . . . .	1,292	289,201
Cisco Systems, Inc. <sup>(a)</sup> . . . . .	21,334	1,013,578
F5, Inc. <sup>(a)*</sup> . . . . .	12,394	2,134,619
Hewlett Packard Enterprise Co. <sup>(a)</sup> . . . . .	54,213	1,147,689
HP, Inc. <sup>(a)</sup> . . . . .	59,418	2,080,818
Jabil, Inc. <sup>(a)</sup> . . . . .	12,412	1,350,302
Keysight Technologies, Inc. <sup>(a)*</sup> . . . . .	8,001	1,094,137
Motorola Solutions, Inc. <sup>(a)</sup> . . . . .	3,425	1,322,221
NetApp, Inc. <sup>(a)</sup> . . . . .	16,372	2,108,714

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Technology Hardware &amp; Equipment — (Continued)</b>		
Super Micro Computer, Inc. <sup>(a)*</sup> . . . . .	3,601	\$ 2,950,479
Teledyne Technologies, Inc. <sup>(a)*</sup> . . . . .	2,247	871,791
		<u>18,788,425</u>
<b>Telecommunication Services — 0.5%</b>		
AT&T, Inc. <sup>(a)</sup> . . . . .	43,745	835,967
T-Mobile US, Inc. <sup>(a)</sup> . . . . .	7,674	1,352,005
Verizon Communications, Inc. <sup>(a)</sup> . . . . .	37,526	1,547,572
		<u>3,735,544</u>
<b>Transportation — 1.5%</b>		
American Airlines Group, Inc.* . . . . .	10,376	117,560
CSX Corp. <sup>(a)</sup> . . . . .	52,128	1,743,682
Delta Air Lines, Inc. <sup>(a)</sup> . . . . .	45,052	2,137,267
FedEx Corp. <sup>(a)</sup> . . . . .	5,859	1,756,763
Old Dominion Freight Line, Inc. <sup>(a)</sup> . . . . .	3,741	660,661
Uber Technologies, Inc. <sup>(a)*</sup> . . . . .	7,061	513,193
Union Pacific Corp. <sup>(a)</sup> . . . . .	9,194	2,080,234
United Parcel Service, Inc., Class B <sup>(a)</sup> . . . . .	15,071	2,062,466
		<u>11,071,826</u>
<b>Utilities — 1.1%</b>		
Constellation Energy Corp. <sup>(a)</sup> . . . . .	3,103	621,438
Duke Energy Corp. . . . .	5,913	592,660
NRG Energy, Inc. <sup>(a)</sup> . . . . .	71,545	5,570,494
PG&E Corp. . . . .	7,291	127,301
Public Service Enterprise Group, Inc. <sup>(a)</sup> . . . . .	18,828	1,387,623
		<u>8,299,516</u>
<b>TOTAL COMMON STOCKS</b>		
(Cost \$308,874,655) . . . . .		<u>354,869,358</u>
<b>AFFILIATED EQUITY REGISTERED INVESTMENT COMPANY — 46.0%</b>		
Gotham Enhanced 500 ETF . . . . .	11,360,300	337,682,645
<b>TOTAL AFFILIATED EQUITY REGISTERED INVESTMENT COMPANY</b>		
(Cost \$280,966,271) . . . . .		<u>337,682,645</u>



# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value
<b>EXCHANGE TRADED FUNDS — 0.0%</b>		
SPDR S&P 500 ETF Trust . . . . .	81	\$ 44,082
TOTAL EXCHANGE TRADED FUNDS		
(Cost \$44,334) . . . . .		44,082
TOTAL INVESTMENTS - 94.3% (Cost \$589,885,260). . . . .		692,596,085
OTHER ASSETS IN EXCESS OF LIABILITIES - 5.7% . . . . .		41,575,116
NET ASSETS - 100.0% . . . . .		\$ 734,171,201

(a) Security position is either entirely or partially designated as collateral for total return swaps.

\* Non-income producing.

ETF Exchange-Traded Fund  
PLC Public Limited Company

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

The portfolio matures between July 29, 2024 and January 12, 2029, however underlying individual contracts are entered into and closed (terminated) on a daily basis. The maturity date shown in the table below is the earliest maturity date for the specific entity. The following table represents the individual long and short positions and related values of total return swaps, which represents 4.5% of net assets as of June 30, 2024:

### Total Return Swaps

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Long</b>								
<b>Automobiles &amp; Components</b>								
BorgWarner, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	96,894	\$ 3,205,554	\$ 3,123,863	\$ 54,052
General Motors Co. . .	USFF +0.250%	Weekly	MS	07/29/24	78,825	2,268,573	3,662,209	1,495,290
					175,719	5,474,127	6,786,072	1,549,342
<b>Banks</b>								
Bank of America Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	44,925	1,417,058	1,786,667	529,551
Citigroup, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	10,699	607,286	678,959	102,304
Citizens Financial Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,306	66,252	83,085	20,657
JPMorgan Chase & Co. . . . .	USFF +0.250%	Weekly	MS	07/29/24	20,630	2,324,575	4,172,624	2,104,297
PNC Financial Services Group, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	07/29/24	2,225	303,911	345,943	97,160
Truist Financial Corp..	USFF +0.250%	Weekly	MS	01/10/28	5,303	174,093	206,022	53,606
US Bancorp . . . . .	USFF +0.250%	Weekly	MS	01/10/28	6,145	214,098	243,956	55,022
Wells Fargo & Co. . . .	USFF +0.250%	Weekly	MS	01/12/29	14,764	825,481	876,834	84,891
					106,997	5,932,754	8,394,090	3,047,488
<b>Capital Goods</b>								
3M Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	12,908	1,258,529	1,319,069	108,396
A. O. Smith Corp. . . .	USFF +0.250%	Weekly	MS	01/07/27	39,501	2,962,053	3,230,392	405,748
AMETEK, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	11,698	1,873,899	1,950,174	151,189
Builders FirstSource, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	51,551	8,168,740	7,135,174	(766,888)
Caterpillar, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	15,813	4,323,032	5,267,310	1,159,137
Cummins, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	8,693	2,190,083	2,407,352	308,483
Eaton Corp. PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,958	1,053,216	1,241,031	239,431
Emerson Electric Co..	USFF +0.250%	Weekly	MS	07/29/24	13,815	1,423,393	1,521,860	175,968
Fortive Corp.. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,980	297,429	294,918	7,724
GE Vernova, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	955	85,264	163,792	82,969
Generac Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	24,352	3,542,557	3,219,821	(206,135)
General Dynamics Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	2,208	480,831	640,629	189,402
General Electric Co. .	USFF +0.250%	Weekly	MS	01/07/27	16,741	1,879,397	2,661,317	844,565
Honeywell International, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	2,664	532,230	568,871	60,971
Howmet Aerospace, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	33,290	2,075,766	2,584,303	577,552
Illinois Tool Works, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	5,903	1,413,333	1,398,775	76,785

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Capital Goods — (continued)</b>								
Ingersoll Rand, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	16,025	\$ 1,213,464	\$ 1,455,711	\$ 284,008
Johnson Controls International PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/29/24	12,100	612,694	804,287	213,145
Lockheed Martin Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	8,958	3,976,889	4,184,282	447,346
Masco Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	46,573	2,871,268	3,105,022	367,979
Northrop Grumman Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	659	290,680	287,291	19,893
Otis Worldwide Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	22,651	1,974,922	2,180,385	271,207
PACCAR, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	729	68,484	75,043	44,987
Parker-Hannifin Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,796	1,566,674	1,920,055	424,060
Pentair PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/29/24	11,130	647,946	853,337	260,914
Quanta Services, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,238	541,081	568,653	46,976
Snap-on, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	12,411	2,752,933	3,244,111	750,745
Stanley Black & Decker, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	22,536	1,974,470	1,800,401	(78,601)
Textron, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	46,316	3,540,110	3,976,692	554,228
Trane Technologies PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/29/24	3,109	837,047	1,022,643	227,473
TransDigm Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,125	1,086,137	1,437,311	413,391
United Rentals, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,964	3,195,947	3,210,368	125,776
WW Grainger, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	2,167	1,726,395	1,955,154	317,062
					<u>465,517</u>	<u>62,436,893</u>	<u>67,685,534</u>	<u>8,105,886</u>
<b>Commercial &amp; Professional Services</b>								
Automatic Data Processing, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	19,843	4,740,031	4,736,326	226,683
Broadridge Financial Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,137	406,131	420,989	32,448
Cintas Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,981	1,990,668	2,087,475	166,656
Jacobs Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	19,232	2,427,966	2,686,903	339,480
Leidos Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	33,235	3,477,483	4,848,322	1,522,051
Paychex, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	7,900	949,007	936,624	21,872
Republic Services, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,855	592,547	749,181	183,386
Veralto Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	33,427	2,428,167	3,191,276	843,577
					<u>122,610</u>	<u>17,012,000</u>	<u>19,657,096</u>	<u>3,336,153</u>
<b>Consumer Discretionary Distribution &amp; Retail</b>								
Amazon.com, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	91,598	10,965,447	17,701,313	7,123,532
AutoZone, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	869	2,314,904	2,575,803	337,672
Bath & Body Works, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	113,626	5,094,953	4,437,095	(490,897)

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Discretionary</b>								
<b>Distribution &amp; Retail — (continued)</b>								
Best Buy Co., Inc. . . .	USFF +0.250%	Weekly	MS	07/29/24	16,417	\$ 1,178,415	\$ 1,383,789	\$ 309,295
eBay, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	31,964	1,468,378	1,717,106	345,996
Genuine Parts Co. . . .	USFF +0.250%	Weekly	MS	01/12/29	5,648	807,475	781,231	8,323
Home Depot, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	8,251	2,619,954	2,840,324	353,620
LKQ Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	61,459	2,695,901	2,556,080	(38,139)
Lowe's Cos., Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	8,291	1,637,227	1,827,834	304,494
Ross Stores, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,571	795,265	809,578	43,570
TJX Cos., Inc. (The) . . . .	USFF +0.250%	Weekly	MS	01/10/28	16,942	1,496,533	1,865,314	436,065
Ulta Beauty, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	7,411	3,199,036	2,859,683	(233,897)
					<u>368,047</u>	<u>34,273,488</u>	<u>41,355,150</u>	<u>8,499,634</u>
<b>Consumer Durables &amp; Apparel</b>								
<b>Deckers Outdoor Corp. . . . .</b>								
	USFF +0.250%	Weekly	MS	01/12/29	4,730	4,204,397	4,578,403	509,978
DR Horton, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	7,726	974,490	1,088,825	154,058
Garmin Ltd. (Switzerland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	7,236	783,323	1,178,889	461,114
Hasbro, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	15,454	965,652	904,059	(28,591)
Lennar Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	07/29/24	1,587	146,207	237,844	105,272
Mohawk Industries, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	15,005	1,383,003	1,704,418	367,957
PulteGroup, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	16,660	1,221,943	1,834,266	666,060
Ralph Lauren Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	13,433	1,539,869	2,351,581	894,574
Tapestry, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	66,785	1,885,442	2,857,730	1,112,119
					<u>148,616</u>	<u>13,104,326</u>	<u>16,736,015</u>	<u>4,242,541</u>
<b>Consumer Services</b>								
<b>Booking Holdings, Inc. . . . .</b>								
	USFF +0.250%	Weekly	MS	07/08/27	721	2,219,625	2,856,241	721,433
<b>Caesars Entertainment, Inc. . . . .</b>								
	USFF +0.250%	Weekly	MS	01/10/28	82,545	3,508,705	3,280,338	(122,944)
<b>Darden Restaurants, Inc. . . . .</b>								
	USFF +0.250%	Weekly	MS	01/12/29	12,108	1,832,782	1,832,183	35,399
Expedia Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,593	728,080	704,662	1,863
<b>Hilton Worldwide Holdings, Inc. . . . .</b>								
	USFF +0.250%	Weekly	MS	01/12/29	8,210	1,636,997	1,791,422	223,555
<b>Marriott International, Inc., Class A . . . . .</b>								
	USFF +0.250%	Weekly	MS	01/05/26	11,416	2,383,424	2,760,046	519,395
McDonald's Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	10,577	2,664,670	2,695,443	253,518
<b>MGM Resorts International . . . . .</b>								
	USFF +0.250%	Weekly	MS	07/11/28	21,598	753,927	959,815	232,021
Starbucks Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	665	51,093	51,770	6,440
Yum! Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	13,948	1,767,318	1,847,552	205,426
					<u>167,381</u>	<u>17,546,621</u>	<u>18,779,472</u>	<u>2,076,106</u>

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Staples Distribution &amp; Retail</b>								
Costco Wholesale Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,742	\$ 1,581,340	\$ 2,330,673	\$ 845,030
Kroger Co. (The) . . . .	USFF +0.250%	Weekly	MS	07/29/24	18,269	877,130	912,171	80,333
Sysco Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	7,571	530,533	540,494	33,366
Target Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	27,833	4,332,319	4,120,397	(46,373)
Walgreens Boots Alliance, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	62,909	924,400	760,884	(127,107)
Walmart, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	16,336	976,214	1,106,111	219,219
					<u>135,660</u>	<u>9,221,936</u>	<u>9,770,730</u>	<u>1,004,468</u>
<b>Energy</b>								
APA Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	74,129	2,009,991	2,182,358	239,248
Baker Hughes Co. . . .	USFF +0.250%	Weekly	MS	01/10/28	33,436	980,266	1,175,944	229,154
Chevron Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	17,500	2,785,484	2,737,350	41,309
ConocoPhillips . . . .	USFF +0.250%	Weekly	MS	01/07/27	2,320	244,998	265,362	49,800
Devon Energy Corp. . .	USFF +0.250%	Weekly	MS	07/11/28	91,827	3,996,374	4,352,600	566,594
Diamondback Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	16,462	3,294,320	3,295,528	107,923
EOG Resources, Inc.. .	USFF +0.250%	Weekly	MS	07/29/24	22,719	2,670,148	2,859,641	431,182
Exxon Mobil Corp. . . .	USFF +0.250%	Weekly	MS	07/06/26	29,784	2,945,393	3,428,734	696,725
Halliburton Co. . . . .	USFF +0.250%	Weekly	MS	07/29/24	36,878	1,141,870	1,245,739	181,443
Kinder Morgan, Inc. . .	USFF +0.250%	Weekly	MS	01/10/28	107,987	1,907,725	2,145,702	366,095
Marathon Oil Corp. . .	USFF +0.250%	Weekly	MS	01/12/29	70,105	1,819,359	2,009,910	257,605
Marathon Petroleum Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	5,560	801,672	964,549	233,907
SPDR S&P 500 ETF Trust. . . . .	USFF +0.250%	Weekly	MS	01/12/29	289	158,371	157,280	6,569
Valero Energy Corp. . .	USFF +0.250%	Weekly	MS	07/06/26	10,273	1,395,875	1,610,395	303,251
					<u>519,269</u>	<u>26,151,846</u>	<u>28,431,092</u>	<u>3,710,805</u>
<b>Equity Real Estate Investment Trusts (REITs)</b>								
Alexandria Real Estate Equities, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	13,497	1,371,575	1,578,744	294,693
American Tower Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,498	459,960	485,561	42,198
AvalonBay Communities, Inc. .	USFF +0.250%	Weekly	MS	07/29/24	6,678	1,228,882	1,381,611	239,192
Camden Property Trust. . . . .	USFF +0.250%	Weekly	MS	07/11/28	14,400	1,243,398	1,571,184	369,799
Digital Realty Trust, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	12,321	1,601,843	1,873,408	405,269
Extra Space Storage, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	12,119	1,418,059	1,883,414	570,770
Healthpeak Properties, Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	13,221	205,168	259,132	86,752
Prologis, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	4,390	458,069	493,041	68,409
Realty Income Corp. . .	USFF +0.250%	Weekly	MS	07/11/28	50,199	2,572,175	2,651,511	244,623

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Equity Real Estate Investment Trusts (REITs) — (continued)								
Simon Property								
Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	18,107	\$ 2,508,952	\$ 2,748,643	\$ 401,086
VICI Properties, Inc. .	USFF +0.250%	Weekly	MS	07/08/27	41,176	1,194,993	1,179,281	24,730
Welltower, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	13,202	1,243,542	1,376,308	200,021
					201,808	15,506,616	17,481,838	2,947,542
Financial Services								
American Express								
Co. . . . .	USFF +0.250%	Weekly	MS	01/07/27	5,216	753,607	1,207,765	499,834
Ameriprise Financial, Inc. . . . .								
Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	624	256,808	266,567	20,745
Berkshire Hathaway, Inc., Class B . . . . .								
USFF +0.250%	Weekly	MS	07/29/24	16,671	3,730,640	6,781,763	3,173,825	
BlackRock, Inc. . . . .								
USFF +0.250%	Weekly	MS	07/29/24	2,388	1,389,531	1,880,120	713,755	
Blackstone, Inc. . . . .								
USFF +0.250%	Weekly	MS	07/11/28	5,421	688,113	671,120	7,006	
Capital One Financial Corp. . . . .								
USFF +0.250%	Weekly	MS	07/08/27	6,723	619,342	930,799	359,866	
Cboe Global Markets, Inc. . . . .								
USFF +0.250%	Weekly	MS	01/10/28	12,736	2,236,546	2,165,884	3,569	
Charles Schwab Corp. (The) . . . . .								
USFF +0.250%	Weekly	MS	01/07/27	7,030	454,955	518,041	93,062	
CME Group, Inc. . . . .								
USFF +0.250%	Weekly	MS	07/08/27	11,643	2,377,439	2,289,014	(24,019)	
Corpay, Inc. . . . .								
USFF +0.250%	Weekly	MS	07/08/27	13,967	3,431,945	3,720,948	392,908	
Discover Financial Services . . . . .								
USFF +0.250%	Weekly	MS	01/12/29	1,231	153,550	161,027	14,336	
Fiserv, Inc. . . . .								
USFF +0.250%	Weekly	MS	01/10/28	36,310	4,592,926	5,411,642	969,391	
Franklin Resources, Inc. . . . .								
USFF +0.250%	Weekly	MS	07/29/24	79,070	2,205,064	1,767,214	(148,086)	
Goldman Sachs Group, Inc. (The) . .								
USFF +0.250%	Weekly	MS	07/08/27	2,513	873,664	1,136,680	332,732	
Intercontinental Exchange, Inc. . . . .								
USFF +0.250%	Weekly	MS	07/29/24	21,079	2,685,049	2,885,504	334,615	
Invesco Ltd. (Bermuda) . . . . .								
USFF +0.250%	Weekly	MS	07/29/24	2,336	32,543	34,947	11,011	
KKR & Co., Inc. . . . .								
USFF +0.250%	Weekly	MS	01/12/29	3,640	397,099	383,074	532	
Mastercard, Inc., Class A. . . . .								
USFF +0.250%	Weekly	MS	07/29/24	5,745	2,232,989	2,534,464	402,743	
Moody's Corp. . . . .								
USFF +0.250%	Weekly	MS	01/12/29	3,888	1,585,218	1,636,576	104,459	
Nasdaq, Inc. . . . .								
USFF +0.250%	Weekly	MS	07/29/24	16,466	977,216	992,241	53,863	
Northern Trust Corp. . . . .								
USFF +0.250%	Weekly	MS	07/11/28	1,331	93,672	111,777	25,815	
PayPal Holdings, Inc.. USFF +0.250%								
USFF +0.250%	Weekly	MS	07/11/28	82,158	4,305,986	4,767,629	603,009	
Raymond James Financial, Inc. . . . .								
USFF +0.250%	Weekly	MS	01/07/27	918	93,675	113,474	27,051	
S&P Global, Inc. . . . .								
USFF +0.250%	Weekly	MS	11/03/25	2,908	1,174,740	1,296,968	167,659	
T Rowe Price Group, Inc. . . . .								
USFF +0.250%	Weekly	MS	07/29/24	13,275	1,444,407	1,530,740	348,850	
Visa, Inc., Class A. . . . .								
USFF +0.250%	Weekly	MS	07/29/24	14,460	3,460,736	3,795,316	505,218	
					369,747	42,247,460	48,991,294	8,993,749



# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Food, Beverage &amp; Tobacco</b>								
Altria Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	28,406	\$ 1,188,565	\$ 1,293,893	\$ 374,167
Archer-Daniels- Midland Co. . . . .	USFF +0.250%	Weekly	MS	07/29/24	58,436	3,482,552	3,532,456	228,637
Campbell Soup Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	695	27,358	31,407	11,683
Coca-Cola Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/29/24	58,055	3,349,902	3,695,201	650,787
Conagra Brands, Inc., Constellation Brands, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	114,159	3,276,974	3,244,399	132,069
General Mills, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,900	685,774	746,112	91,866
Hershey Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/29/24	18,404	1,171,359	1,164,237	111,052
Hormel Foods Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	965	182,488	177,396	2,818
Kellanova . . . . .	USFF +0.250%	Weekly	MS	01/12/29	74,494	2,285,343	2,271,322	61,794
Keurig Dr Pepper, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	45,949	2,634,559	2,650,338	168,637
Kraft Heinz Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	56,649	1,727,622	1,892,077	222,176
McCormick & Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	90,133	3,130,545	2,904,085	63,988
Molson Coors Beverage Co., Class B. . . . .	USFF +0.250%	Weekly	MS	01/12/29	16,224	1,103,349	1,150,931	97,329
Mondelez International, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/29/24	18,212	996,045	925,716	(21,311)
Philip Morris International, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	32,979	2,224,436	2,158,146	71,929
					14,159	1,331,254	1,434,731	233,060
					<u>630,819</u>	<u>28,798,125</u>	<u>29,272,447</u>	<u>2,500,681</u>
<b>Health Care Equipment &amp; Services</b>								
Abbott Laboratories . . . . .	USFF +0.250%	Weekly	MS	07/29/24	11,852	1,177,994	1,231,541	166,554
Baxter International, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	107,322	3,515,123	3,589,921	246,153
Cardinal Health, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	21,934	1,864,301	2,156,551	411,948
Cencora, Inc. . . . .	USFF +0.250%	Weekly	MS	01/05/26	12,226	2,214,521	2,754,518	643,049
Centene Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	22,100	1,497,625	1,465,230	17,865
Cigna Group (The) . . . . .	USFF +0.250%	Weekly	MS	07/06/26	10,523	3,195,001	3,478,588	441,036
CVS Health Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	58,580	3,471,665	3,459,735	219,968
DaVita, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	12,585	1,011,929	1,743,903	785,804
GE HealthCare Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	32,959	2,291,549	2,568,165	352,632
HCA Healthcare, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	7,582	1,824,605	2,435,945	694,316
Hologic, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	41,281	3,050,655	3,065,114	112,940
McKesson Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	2,574	1,223,647	1,503,319	328,761
Medtronic PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	58,270	4,812,825	4,586,432	(13,288)
Molina Healthcare, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	8,744	2,916,569	2,599,591	(220,686)
ResMed, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	11,099	2,302,189	2,124,571	(98,242)
Solvantum Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	135,005	8,655,458	7,139,064	(1,233,926)
Teleflex, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,595	1,339,671	1,387,126	92,522

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Health Care Equipment &amp; Services</b>								
<b>— (continued)</b>								
UnitedHealth Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	2,720	\$ 1,246,372	\$ 1,385,187	\$ 222,565
Zimmer Biomet Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	24,718	2,770,306	2,682,645	6,996
					<u>588,669</u>	<u>50,382,005</u>	<u>51,357,146</u>	<u>3,176,967</u>
<b>Household &amp; Personal Products</b>								
Colgate-Palmolive Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	34,786	2,646,911	3,375,633	855,186
Kenvue, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	71,599	1,349,320	1,301,670	(2,436)
Kimberly-Clark Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	21,279	2,656,911	2,940,758	470,573
Procter & Gamble Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/29/24	21,643	3,181,162	3,569,364	609,456
					<u>149,307</u>	<u>9,834,304</u>	<u>11,187,425</u>	<u>1,932,779</u>
<b>Insurance</b>								
Aflac, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	13,749	1,109,868	1,227,923	194,352
American International Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	19,758	1,553,404	1,466,834	(28,863)
Aon PLC, Class A (Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	8,560	2,555,877	2,513,045	41,759
Assurant, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	439	55,064	72,984	25,455
Brown & Brown, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	35,883	2,594,553	3,208,299	699,592
Chubb Ltd. (Switzerland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	9,981	2,418,049	2,545,953	227,753
Cincinnati Financial Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	9,677	972,131	1,142,854	227,023
Hartford Financial Services Group, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	20,660	2,027,624	2,077,156	125,995
Loews Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	25,477	1,681,760	1,904,151	286,695
MetLife, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	12,521	836,813	878,849	83,232
Prudential Financial, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	23,770	2,626,143	2,785,606	274,512
Travelers Cos., Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	6,247	1,396,101	1,270,265	(72,924)
Willis Towers Watson PLC (Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	10,324	2,563,142	2,706,333	248,006
					<u>197,046</u>	<u>22,390,529</u>	<u>23,800,252</u>	<u>2,332,587</u>
<b>Materials</b>								
<b>Avery</b>								
Dennison Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	17,029	3,850,365	3,723,391	12,088
Ball Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	33,066	2,281,154	1,984,621	(215,027)
Celanese Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	30,006	4,496,462	4,047,509	(294,240)
CF Industries Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	815	56,148	60,408	18,316
Corteva, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	92,008	5,161,878	4,962,911	(16,728)

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials — (continued)</b>								
DuPont de Nemours, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	28,832	\$ 2,285,139	\$ 2,320,688	\$ 118,086
Eastman Chemical Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	9,698	752,044	950,113	247,707
Ecolab, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	6,158	1,130,135	1,465,604	382,278
International Paper Co. . . . .	USFF +0.250%	Weekly	MS	07/29/24	55,056	1,863,192	2,375,666	734,790
Linde PLC (Ireland) . .	USFF +0.250%	Weekly	MS	07/29/24	6,789	2,560,257	2,979,081	503,557
LyondellBasell Industries NV, Class A (Netherlands) . . . .	USFF +0.250%	Weekly	MS	07/08/27	6,690	604,552	639,965	64,282
Martin Marietta Materials, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	4,150	2,219,463	2,248,470	106,267
Packaging Corp. of America . . . . .	USFF +0.250%	Weekly	MS	07/08/27	10,657	1,610,412	1,945,542	465,301
PPG Industries, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	9,275	1,209,527	1,167,630	1,216
Steel Dynamics, Inc. .	USFF +0.250%	Weekly	MS	07/08/27	15,149	1,852,455	1,961,795	171,045
					<u>325,378</u>	<u>31,933,183</u>	<u>32,833,394</u>	<u>2,298,938</u>
<b>Media &amp; Entertainment</b>								
Alphabet, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/29/24	81,258	7,073,026	14,801,145	7,991,944
Charter Communications, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/12/29	11,621	3,092,586	3,474,214	497,836
Electronic Arts, Inc. .	USFF +0.250%	Weekly	MS	01/07/27	3,199	384,600	445,717	77,349
Interpublic Group of Cos., Inc. (The) . . .	USFF +0.250%	Weekly	MS	07/29/24	38,416	1,111,875	1,117,521	158,720
Meta Platforms, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/29/24	15,577	3,509,473	7,854,235	4,492,141
Netflix, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	3,891	2,211,748	2,625,958	487,637
News Corp., Class A .	USFF +0.250%	Weekly	MS	07/08/27	19,059	428,598	525,457	116,064
Omnicom Group, Inc..	USFF +0.250%	Weekly	MS	07/08/27	12,093	985,756	1,084,742	169,060
Take-Two Interactive Software, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	930	120,184	144,606	29,994
Walt Disney Co. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	58,902	5,880,906	5,848,380	163,339
					<u>244,946</u>	<u>24,798,752</u>	<u>37,921,975</u>	<u>14,184,084</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
AbbVie, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	28,589	4,389,125	4,903,585	658,524
Biogen, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	8,056	1,738,171	1,867,542	199,914
Bio-Rad Laboratories, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/06/26	6,441	1,766,197	1,759,101	51,877
Bristol-Myers Squibb Co. . . . .	USFF +0.250%	Weekly	MS	07/06/26	143,928	6,436,104	5,977,330	(178,164)
Danaher Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	7,296	1,691,760	1,822,906	204,307
Eli Lilly & Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,149	923,464	1,040,282	149,303

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (continued)</b>								
Gilead Sciences, Inc.	USFF +0.250%	Weekly	MS	07/29/24	73,416	\$ 5,138,235	\$ 5,037,072	\$ 227,633
Incyte Corp.	USFF +0.250%	Weekly	MS	07/11/28	27,654	1,464,043	1,676,385	261,515
IQVIA Holdings, Inc.	USFF +0.250%	Weekly	MS	07/11/28	12,371	2,774,259	2,615,724	(66,860)
Johnson & Johnson	USFF +0.250%	Weekly	MS	07/29/24	34,429	4,986,626	5,032,143	613,187
Merck & Co., Inc.	USFF +0.250%	Weekly	MS	07/29/24	26,469	2,888,801	3,276,862	623,348
Mettler-Toledo International, Inc.	USFF +0.250%	Weekly	MS	07/11/28	653	712,026	912,626	225,375
Thermo Fisher Scientific, Inc.	USFF +0.250%	Weekly	MS	01/12/29	2,266	1,237,660	1,253,098	58,855
Vertex Pharmaceuticals, Inc.	USFF +0.250%	Weekly	MS	07/06/26	2,169	794,267	1,016,654	249,793
Viatisr, Inc.	USFF +0.250%	Weekly	MS	07/11/28	142,485	1,391,099	1,514,616	206,432
					517,371	38,331,837	39,705,926	3,485,039
<b>Real Estate Management &amp; Development</b>								
CBRE Group, Inc., Class A	USFF +0.250%	Weekly	MS	01/12/29	24,701	2,224,917	2,201,106	50,043
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Applied Materials, Inc.	USFF +0.250%	Weekly	MS	07/29/24	12,448	1,892,555	2,937,604	1,149,797
Broadcom, Inc.	USFF +0.250%	Weekly	MS	07/29/24	4,277	4,597,283	6,866,852	2,442,018
KLA Corp.	USFF +0.250%	Weekly	MS	07/29/24	2,049	1,366,865	1,689,421	396,161
Lam Research Corp.	USFF +0.250%	Weekly	MS	07/29/24	1,611	1,315,985	1,715,473	462,772
Microchip Technology, Inc.	USFF +0.250%	Weekly	MS	01/10/28	10,127	803,479	926,620	160,307
Micron Technology, Inc.	USFF +0.250%	Weekly	MS	07/29/24	6,456	375,665	849,158	487,219
NVIDIA Corp.	USFF +0.250%	Weekly	MS	01/10/28	124,395	5,593,423	15,367,758	9,960,208
NXP Semiconductors NV (Netherlands)	USFF +0.250%	Weekly	MS	01/07/27	9,536	1,838,180	2,566,042	789,170
Qorvo, Inc.	USFF +0.250%	Weekly	MS	01/12/29	34,819	3,657,064	4,040,397	504,942
QUALCOMM, Inc.	USFF +0.250%	Weekly	MS	07/08/27	32,899	4,886,716	6,552,823	1,914,930
Skyworks Solutions, Inc.	USFF +0.250%	Weekly	MS	01/10/28	37,007	3,564,776	3,944,206	558,879
					275,624	29,891,991	47,456,354	18,826,403
<b>Software &amp; Services</b>								
Accenture PLC, Class A (Ireland)	USFF +0.250%	Weekly	MS	07/11/28	14,857	4,375,290	4,507,762	285,857
Adobe, Inc.	USFF +0.250%	Weekly	MS	07/08/27	449	198,415	249,437	86,539
ANSYS, Inc.	USFF +0.250%	Weekly	MS	07/08/27	604	133,932	194,186	66,255
Cadence Design Systems, Inc.	USFF +0.250%	Weekly	MS	07/29/24	1,390	328,383	427,772	112,183

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Software &amp; Services — (continued)</b>								
Cognizant Technology Solutions Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	07/29/24	3,525	\$ 214,823	\$ 239,700	\$ 47,351
CrowdStrike Holdings, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,130	1,196,916	1,199,385	42,974
EPAM Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	385	170,713	72,422	(91,376)
Fair Isaac Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	383	510,709	570,157	77,691
Gen Digital, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	245,591	4,831,496	6,134,863	1,545,512
GoDaddy, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	5,983	835,500	835,885	29,165
International Business Machines Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	12,134	1,770,441	2,098,575	453,938
Intuit, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,295	2,514,487	2,822,717	391,478
Microsoft Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	50,977	13,304,334	22,784,170	10,333,856
Roper Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,810	1,401,083	1,583,885	234,416
Salesforce, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	11,337	2,444,054	2,914,743	558,495
Synopsys, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	910	453,306	541,505	104,580
VeriSign, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	14,427	2,651,927	2,565,121	(79)
					<u>373,187</u>	<u>37,335,809</u>	<u>49,742,285</u>	<u>14,278,835</u>
<b>Technology Hardware &amp; Equipment</b>								
Amphenol Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	01/10/28	57,009	2,907,060	3,840,696	1,074,744
Apple, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	114,412	10,738,741	24,097,455	14,179,008
CDW Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	5,005	946,873	1,120,319	215,880
Cisco Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	89,883	3,843,636	4,270,341	892,152
F5, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	22,238	3,615,085	3,830,051	333,919
Hewlett Packard Enterprise Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	58,596	1,165,296	1,240,477	128,064
HP, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	101,390	2,811,091	3,550,678	1,078,983
Jabil, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	19,467	2,439,547	2,117,815	(240,915)
Keysight Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	12,542	1,854,772	1,715,118	(77,808)
Motorola Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	4,372	1,415,750	1,687,811	327,724
NetApp, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	28,426	2,403,735	3,661,269	1,430,795
Super Micro Computer, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	3,914	3,156,618	3,206,936	154,397
Teledyne Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/29/24	2,404	924,394	932,704	39,974
					<u>519,658</u>	<u>38,222,598</u>	<u>55,271,670</u>	<u>19,536,917</u>
<b>Telecommunication Services</b>								
AT&T, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	50,558	805,620	966,163	239,725

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Telecommunication Services — (continued)</b>								
T-Mobile US, Inc. . . .	USFF +0.250%	Weekly	MS	07/29/24	9,353	\$ 1,331,339	\$ 1,647,812	\$ 377,183
Verizon Communications, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	44,370	1,684,463	1,829,819	255,530
					104,281	3,821,422	4,443,794	872,438
<b>Transportation</b>								
American Airlines Group, Inc. . . . .								
	USFF +0.250%	Weekly	MS	01/10/28	154,392	1,868,241	1,749,261	(58,575)
CSX Corp. . . . .	USFF +0.250%	Weekly	MS	07/29/24	131,035	4,324,292	4,383,121	247,675
Delta Air Lines, Inc. . .	USFF +0.250%	Weekly	MS	07/11/28	99,276	3,625,464	4,709,653	1,225,636
FedEx Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	12,413	3,071,286	3,721,914	789,742
Old Dominion Freight Line, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	5,466	985,022	965,296	9,358
Uber Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	7,960	512,990	578,533	83,860
Union Pacific Corp. . .	USFF +0.250%	Weekly	MS	01/12/29	10,438	2,448,099	2,361,702	5,251
United Parcel Service, Inc., Class B. . . . .	USFF +0.250%	Weekly	MS	07/11/28	21,325	3,042,136	2,918,326	(7,250)
					442,305	19,877,530	21,387,806	2,295,697
<b>Utilities</b>								
Constellation Energy Corp. . . . .								
	USFF +0.250%	Weekly	MS	01/05/26	6,403	708,013	1,282,329	598,960
Duke Energy Corp. . .	USFF +0.250%	Weekly	MS	01/12/29	43,180	4,028,091	4,327,931	432,191
NRG Energy, Inc. . . .	USFF +0.250%	Weekly	MS	07/29/24	101,502	4,343,153	7,902,946	3,870,117
PG&E Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	9,995	141,205	174,513	39,541
Public Service Enterprise Group, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	21,061	1,384,437	1,552,196	242,231
					182,141	10,604,899	15,239,915	5,183,040
<b>Total Reference Entity — Long</b>						597,355,968	705,889,878	138,468,162
Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Short</b>								
<b>Automobiles &amp; Components</b>								
Aptiv PLC (Jersey) . .	USFF -0.250%	Weekly	MS	01/07/27	(35,025)	\$ (3,615,319)	\$ (2,466,461)	\$ 1,055,913
Ford Motor Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(391,688)	(4,610,045)	(4,911,768)	(623,883)
					(426,713)	(8,225,364)	(7,378,229)	432,030
<b>Banks</b>								
Fifth Third Bancorp . .	USFF -0.250%	Weekly	MS	01/07/27	(8,066)	(307,574)	(294,328)	(14,406)
Huntington Bancshares, Inc. . .	USFF -0.250%	Weekly	MS	07/06/26	(12,205)	(200,079)	(160,862)	23,799
KeyCorp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(6,548)	(160,409)	(93,047)	53,282



# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Banks — (continued)</b>								
M&T Bank Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(3,266)	\$ (603,637)	\$ (494,342)	\$ 64,831
Regions Financial Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(4,532)	(113,248)	(90,821)	17,728
					(34,617)	(1,384,947)	(1,133,400)	145,234
<b>Capital Goods</b>								
Allegion PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(33,565)	(4,181,521)	(3,965,705)	66,825
Axon Enterprise, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(15,875)	(3,643,150)	(4,671,060)	(1,126,316)
Boeing Co. (The) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(53,391)	(10,281,677)	(9,717,696)	262,390
Carrier Global Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(126,285)	(7,553,959)	(7,966,058)	(660,640)
Deere & Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,991)	(732,611)	(743,897)	(30,879)
Dover Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,845)	(337,668)	(332,930)	(3,487)
Fastenal Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(68,097)	(4,718,208)	(4,279,216)	287,462
Hubbell, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(8,709)	(3,404,470)	(3,182,965)	122,288
Huntington Ingalls Industries, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(14,536)	(3,673,270)	(3,580,653)	(22,089)
IDEX Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(23,496)	(5,197,707)	(4,727,395)	298,841
L3Harris Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(8,318)	(1,918,596)	(1,868,056)	(44,775)
Nordson Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(5,777)	(1,528,356)	(1,339,917)	143,429
Rockwell Automation, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(21,667)	(5,872,871)	(5,964,492)	(285,086)
RTX Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(6,137)	(641,727)	(616,093)	4,246
Westinghouse Air Brake Technologies Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,349)	(966,505)	(1,003,459)	(64,414)
Xylem, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(31,762)	(3,913,122)	(4,307,880)	(523,086)
					(427,800)	(58,565,418)	(58,267,472)	(1,575,291)
<b>Commercial &amp; Professional Services</b>								
Copart, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(57,928)	(3,160,594)	(3,137,380)	(63,794)
Dayforce, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(112,150)	(7,436,535)	(5,562,640)	1,671,282
Equifax, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(17,058)	(4,014,898)	(4,135,883)	(264,382)
Paycom Software, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(3,484)	(1,317,562)	(498,351)	779,028
Rollins, Inc. . . . .	USFF -0.250%	Weekly	MS	07/29/24	(72,694)	(3,187,484)	(3,546,740)	(474,881)
Verisk Analytics, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(22,108)	(5,351,715)	(5,959,211)	(781,068)
Waste Management, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(15,484)	(2,794,424)	(3,303,357)	(621,920)
					(300,906)	(27,263,212)	(26,143,562)	244,265
<b>Consumer Discretionary Distribution &amp; Retail</b>								
CarMax, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(10,522)	(733,085)	(771,683)	(57,061)
Etsy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(13,576)	(2,265,522)	(800,712)	1,404,249
O'Reilly Automotive, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,326)	(2,489,846)	(2,456,396)	(33,272)

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Discretionary</b>								
<b>Distribution &amp; Retail — (continued)</b>								
Pool Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,864)	\$ (1,441,503)	\$ (1,187,523)	\$ 213,568
Tractor Supply Co. . .	USFF -0.250%	Weekly	MS	01/12/29	(25,182)	(6,377,331)	(6,799,140)	(622,494)
					(55,470)	(13,307,287)	(12,015,454)	904,990
<b>Consumer Durables &amp; Apparel</b>								
Lululemon Athletica, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,923)	(2,014,805)	(1,470,500)	497,981
NIKE, Inc., Class B . .	USFF -0.250%	Weekly	MS	01/12/29	(18,315)	(1,811,962)	(1,380,402)	528,167
NVR, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(309)	(2,338,243)	(2,344,865)	(77,997)
					(23,547)	(6,165,010)	(5,195,767)	948,151
<b>Consumer Services</b>								
Airbnb, Inc., Class A .	USFF -0.250%	Weekly	MS	07/11/28	(20,537)	(3,024,660)	(3,114,025)	(177,250)
Carnival Corp. (Panama) . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(172,490)	(3,054,034)	(3,229,013)	(262,642)
Chipotle Mexican Grill, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(55,521)	(3,085,475)	(3,478,391)	(476,001)
Domino's Pizza, Inc. .	USFF -0.250%	Weekly	MS	07/06/26	(3,027)	(1,579,297)	(1,562,931)	(40,295)
Las Vegas Sands Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(38,458)	(1,780,352)	(1,701,767)	23,982
Norwegian Cruise Line Holdings Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	07/29/24	(214,385)	(4,213,646)	(4,028,294)	60,263
Royal Caribbean Cruises Ltd. (Liberia) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(21,063)	(2,738,074)	(3,358,074)	(742,168)
Wynn Resorts Ltd. . .	USFF -0.250%	Weekly	MS	07/29/24	(1,902)	(262,990)	(170,229)	113,567
					(527,383)	(19,738,528)	(20,642,724)	(1,500,544)
<b>Consumer Staples Distribution &amp; Retail</b>								
Dollar General Corp. .	USFF -0.250%	Weekly	MS	01/10/28	(12,936)	(2,264,650)	(1,710,527)	476,175
Dollar Tree, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(26,167)	(3,718,600)	(2,793,851)	824,272
					(39,103)	(5,983,250)	(4,504,378)	1,300,447
<b>Energy</b>								
Coterra Energy, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(81,739)	(2,264,525)	(2,179,979)	14,424
EQT Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(232,534)	(8,531,210)	(8,599,107)	(330,422)
Hess Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(55,816)	(8,407,644)	(8,233,976)	(127,605)
Occidental Petroleum Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(50,464)	(3,176,360)	(3,180,746)	(108,972)
ONEOK, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(10,637)	(855,394)	(867,447)	(82,924)
Phillips 66 . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,177)	(332,292)	(307,327)	15,157
Schlumberger NV (Curacao) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(43,104)	(2,431,021)	(2,033,647)	295,367
Targa Resources Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(20,580)	(2,073,358)	(2,650,292)	(682,417)
Williams Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(106,295)	(4,030,462)	(4,517,538)	(697,697)
					(603,346)	(32,102,266)	(32,570,059)	(1,705,089)

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Equity Real Estate Investment Trusts (REITs)</b>								
BXP, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(19,032)	\$ (1,260,667)	\$ (1,171,610)	\$ (14,397)
Crown Castle, Inc. . . .	USFF -0.250%	Weekly	MS	01/12/29	(23,505)	(2,447,108)	(2,296,439)	39,593
Equinix, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(5,137)	(4,213,914)	(3,886,654)	125,898
Equity Residential . . .	USFF -0.250%	Weekly	MS	01/07/27	(31,595)	(2,209,731)	(2,190,797)	(99,957)
Essex Property Trust, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,482)	(1,095,230)	(1,220,000)	(167,838)
Federal Realty Investment Trust . .	USFF -0.250%	Weekly	MS	07/06/26	(37,100)	(3,782,106)	(3,745,987)	(177,842)
Host Hotels & Resorts, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(39,203)	(798,068)	(704,870)	48,633
Invitation Homes, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(9,461)	(331,354)	(339,555)	(18,338)
Iron Mountain, Inc. . .	USFF -0.250%	Weekly	MS	01/07/27	(29,929)	(2,005,163)	(2,682,237)	(892,824)
Kimco Realty Corp. . .	USFF -0.250%	Weekly	MS	07/06/26	(125,892)	(2,785,623)	(2,449,858)	165,175
Mid-America Apartment Communities, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(11,454)	(1,573,419)	(1,633,455)	(106,318)
Public Storage . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(10,739)	(3,111,280)	(3,089,073)	(178,829)
Regency Centers Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(57,326)	(3,698,556)	(3,565,677)	(119,860)
SBA Communications Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(8,021)	(1,715,976)	(1,574,522)	83,969
UDR, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(30,848)	(1,257,737)	(1,269,395)	(60,793)
Ventas, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(77,517)	(3,806,721)	(3,973,521)	(399,893)
Weyerhaeuser Co. . . .	USFF -0.250%	Weekly	MS	01/10/28	(48,754)	(1,535,473)	(1,384,126)	97,031
					(569,995)	(37,628,126)	(37,177,776)	(1,676,590)
<b>Financial Services</b>								
FactSet Research Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(5,976)	(2,652,407)	(2,439,822)	132,257
Fidelity National Information Services, Inc. . . . .	USFF -0.250%	Weekly	MS	07/29/24	(56,714)	(4,985,906)	(4,273,967)	482,202
Global Payments, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(25,924)	(3,871,837)	(2,506,851)	1,224,609
Jack Henry & Associates, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(42,955)	(7,030,785)	(7,131,389)	(344,640)
MarketAxess Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	11/03/25	(25,019)	(5,362,941)	(5,017,060)	182,239
MSCI, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(10,952)	(6,053,493)	(5,276,126)	552,858
State Street Corp. . . .	USFF -0.250%	Weekly	MS	07/06/26	(13,127)	(1,204,700)	(971,398)	156,445
Synchrony Financial .	USFF -0.250%	Weekly	MS	07/06/26	(3,579)	(185,288)	(168,893)	8,161
					(184,246)	(31,347,357)	(27,785,506)	2,394,131
<b>Food, Beverage &amp; Tobacco</b>								
Brown-Forman Corp., Class B. . . . .	USFF -0.250%	Weekly	MS	07/29/24	(56,285)	(3,625,005)	(2,430,949)	1,041,468
Bunge Global SA (Switzerland). . . . .	USFF -0.250%	Weekly	MS	07/11/28	(19,668)	(2,044,495)	(2,099,952)	(137,519)

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Food, Beverage &amp; Tobacco — (continued)</b>								
J M Smucker Co.								
(The) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(96,770)	\$ (11,498,451)	\$ (10,551,801)	\$ 557,653
Lamb Weston Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/29/24	(108,203)	(10,531,885)	(9,097,708)	1,035,352
Monster Beverage Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(95,567)	(5,216,704)	(4,773,572)	301,500
PepsiCo, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,060)	(1,221,584)	(1,164,406)	13,893
Tyson Foods, Inc., Class A. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(83,300)	(4,513,878)	(4,759,762)	(470,329)
					(466,853)	(38,652,002)	(34,878,150)	2,342,018
<b>Health Care Equipment &amp; Services</b>								
Align Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(6,292)	(2,313,952)	(1,519,078)	732,984
Becton Dickinson & Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(15,511)	(3,666,432)	(3,625,076)	(69,758)
Boston Scientific Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(33,602)	(2,397,481)	(2,587,690)	(254,394)
Cooper Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(74,381)	(7,002,743)	(6,493,461)	318,586
Dexcom, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(48,532)	(6,042,435)	(5,502,558)	375,561
Edwards Lifesciences Corp. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(48,472)	(4,635,827)	(4,477,359)	27,409
Elevance Health, Inc..	USFF -0.250%	Weekly	MS	01/12/29	(1,899)	(1,028,005)	(1,028,992)	(33,859)
Henry Schein, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(82,341)	(6,507,505)	(5,278,058)	1,053,005
Humana, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,831)	(1,454,536)	(1,057,803)	350,935
IDEXX Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(6,168)	(3,469,061)	(3,005,050)	370,389
Insulet Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(19,903)	(5,547,750)	(4,016,425)	1,371,671
Intuitive Surgical, Inc..	USFF -0.250%	Weekly	MS	01/12/29	(4,596)	(1,794,037)	(2,044,531)	(298,102)
Labcorp Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(26,455)	(5,324,722)	(5,383,857)	(215,475)
Quest Diagnostics, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(17,815)	(2,500,424)	(2,438,517)	(46,724)
STERIS PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(26,905)	(5,888,861)	(5,906,724)	(228,123)
Stryker Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,766)	(2,645,137)	(2,642,382)	(83,712)
Universal Health Services, Inc., Class B. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,398)	(440,657)	(443,462)	(14,223)
					(425,867)	(62,659,565)	(57,451,023)	3,356,170
<b>Household &amp; Personal Products</b>								
Church & Dwight Co., Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(62,467)	(6,309,153)	(6,476,579)	(379,925)
Clorox Co. (The) . . . . .	USFF -0.250%	Weekly	MS	01/05/26	(18,804)	(2,895,497)	(2,566,182)	202,290
Estee Lauder Cos., Inc. (The), Class A . . . . .	USFF -0.250%	Weekly	MS	07/08/27	(18,586)	(3,182,386)	(1,977,550)	1,071,739
					(99,857)	(12,387,036)	(11,020,311)	894,104

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Insurance</b>								
Allstate Corp. (The) . .	USFF -0.250%	Weekly	MS	01/12/29	(11,527)	\$ (1,859,276)	\$ (1,840,401)	\$ (45,735)
Arch Capital Group Ltd. (Bermuda) . . .	USFF -0.250%	Weekly	MS	01/12/29	(43,188)	(4,078,839)	(4,357,237)	(388,773)
Arthur J Gallagher & Co. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(10,673)	(2,706,327)	(2,767,616)	(138,185)
Everest Group Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(4,254)	(1,666,193)	(1,620,859)	(16,664)
Globe Life, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(44,210)	(4,005,309)	(3,637,599)	251,196
Marsh & McLennan Cos., Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(15,690)	(3,141,377)	(3,306,197)	(249,221)
Principal Financial Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(36,309)	(2,914,431)	(2,848,441)	(44,820)
Progressive Corp. (The) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(6,142)	(1,298,370)	(1,275,755)	(11,377)
W R Berkley Corp. . .	USFF -0.250%	Weekly	MS	01/12/29	(14,780)	(1,217,150)	(1,161,412)	15,953
					<u>(186,773)</u>	<u>(22,887,272)</u>	<u>(22,815,517)</u>	<u>(627,626)</u>
<b>Materials</b>								
Air Products and								
Chemicals, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(19,580)	(5,537,530)	(5,052,619)	246,787
Albemarle Corp. . . .	USFF -0.250%	Weekly	MS	07/08/27	(10,182)	(2,121,835)	(972,585)	1,075,235
Amcor PLC (Jersey) .	USFF -0.250%	Weekly	MS	01/12/29	(364,521)	(3,443,763)	(3,565,015)	(271,743)
Dow, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(30,126)	(1,736,142)	(1,598,184)	87,508
FMC Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,349)	(379,472)	(192,735)	170,108
Freeport-McMoRan, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(16,753)	(789,573)	(814,196)	(46,824)
International Flavors & Fragrances, Inc. .								
Mosaic Co. (The) . . .	USFF -0.250%	Weekly	MS	07/06/26	(40,427)	(3,936,129)	(3,849,055)	(40,799)
Mosaic Co. (The) . . .	USFF -0.250%	Weekly	MS	01/12/29	(247,042)	(7,486,424)	(7,139,514)	91,950
Newmont Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(38,604)	(1,654,074)	(1,616,349)	(56,731)
Nucor Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(22,721)	(3,620,971)	(3,591,736)	(80,549)
Sherwin-Williams Co. (The) . . . . .								
Vulcan Materials Co. .	USFF -0.250%	Weekly	MS	01/12/29	(14,302)	(4,393,634)	(4,268,146)	773
Vulcan Materials Co. .	USFF -0.250%	Weekly	MS	01/12/29	(13,649)	(3,566,831)	(3,394,233)	71,767
Westrock Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(92,626)	(4,855,673)	(4,655,383)	65,816
					<u>(913,882)</u>	<u>(43,522,051)</u>	<u>(40,709,750)</u>	<u>1,313,298</u>
<b>Media &amp; Entertainment</b>								
Comcast Corp.,								
Class A. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(40,891)	(1,572,219)	(1,601,292)	(71,997)
Fox Corp., Class A . .	USFF -0.250%	Weekly	MS	01/12/29	(10,136)	(338,633)	(348,374)	(17,368)
Live Nation								
Entertainment, Inc..	USFF -0.250%	Weekly	MS	01/07/27	(58,034)	(5,565,764)	(5,440,107)	(32,782)
Match Group, Inc. . . .	USFF -0.250%	Weekly	MS	07/06/26	(47,742)	(2,873,560)	(1,450,402)	1,345,894
Paramount Global, Class B. . . . .								
Warner Bros	USFF -0.250%	Weekly	MS	01/07/27	(1,611)	(61,771)	(16,738)	43,062
Discovery, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(786,077)	(6,399,378)	(5,848,413)	370,617
					<u>(944,491)</u>	<u>(16,811,325)</u>	<u>(14,705,326)</u>	<u>1,637,426</u>

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
Agilent Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(16,556)	\$ (2,335,949)	\$ (2,146,154)	\$ 124,588
Amgen, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(10,770)	(3,205,474)	(3,365,087)	(282,603)
Bio-Techne Corp. . . .	USFF -0.250%	Weekly	MS	07/06/26	(52,872)	(4,750,764)	(3,788,279)	810,030
Catalent, Inc. . . . .	USFF -0.250%	Weekly	MS	11/03/25	(106,748)	(9,148,360)	(6,002,440)	2,883,702
Charles River Laboratories International, Inc. . .	USFF -0.250%	Weekly	MS	07/06/26	(10,316)	(2,483,598)	(2,131,079)	285,846
Moderna, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(69,885)	(8,216,246)	(8,298,844)	(306,630)
Pfizer, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(266,233)	(7,283,404)	(7,449,199)	(448,020)
Regeneron Pharmaceuticals, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,021)	(1,954,934)	(2,124,132)	(263,004)
Revvity, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(47,450)	(5,105,460)	(4,975,607)	(12,514)
Waters Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,210)	(751,276)	(641,165)	91,148
West Pharmaceutical Services, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(15,910)	(5,681,601)	(5,240,595)	284,241
Zoetis, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(15,113)	(2,990,864)	(2,619,990)	268,747
					(616,084)	(53,907,930)	(48,782,571)	3,435,531
<b>Real Estate Management &amp; Development</b>								
CoStar Group, Inc. . .	USFF -0.250%	Weekly	MS	07/08/27	(57,843)	(4,933,178)	(4,288,480)	510,854
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Advanced Micro Devices, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,873)	(1,360,246)	(1,277,079)	47,474
Analog Devices, Inc. .	USFF -0.250%	Weekly	MS	01/10/28	(21,858)	(4,306,472)	(4,989,307)	(830,221)
Enphase Energy, Inc..	USFF -0.250%	Weekly	MS	07/08/27	(23,040)	(4,276,176)	(2,297,318)	1,863,062
First Solar, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(18,767)	(3,904,026)	(4,231,208)	(432,754)
Intel Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(195,325)	(7,389,183)	(6,049,215)	1,066,798
Monolithic Power Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,392)	(1,588,566)	(1,965,459)	(426,648)
ON Semiconductor Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(39,111)	(3,107,128)	(2,681,059)	342,389
Teradyne, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(23,394)	(2,856,792)	(3,469,096)	(716,878)
Texas Instruments, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(26,480)	(4,792,867)	(5,151,154)	(603,713)
					(358,240)	(33,581,456)	(32,110,895)	309,509
<b>Software &amp; Services</b>								
Akamai Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(51,402)	(5,248,395)	(4,630,292)	475,600
Autodesk, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(12,002)	(2,645,047)	(2,969,895)	(401,313)
Fortinet, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(90,047)	(5,643,974)	(5,427,133)	63,472
Gartner, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(6,697)	(3,065,519)	(3,007,355)	(28,292)
Oracle Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,960)	(742,691)	(841,552)	(117,671)
Palo Alto Networks, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(10,778)	(3,109,950)	(3,653,850)	(642,914)



# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Software &amp; Services — (continued)</b>								
PTC, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(13,667)	\$ (2,218,959)	\$ (2,482,884)	\$ (323,246)
ServiceNow, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,950)	(2,137,953)	(2,320,677)	(247,371)
Tyler Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(9,424)	(4,125,041)	(4,738,199)	(726,286)
					(202,927)	(28,937,529)	(30,071,837)	(1,948,021)
<b>Technology Hardware &amp; Equipment</b>								
Arista Networks, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(11,851)	(3,142,257)	(4,153,538)	(1,124,639)
Corning, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(75,495)	(2,633,825)	(2,932,981)	(458,522)
Juniper Networks, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(95,720)	(3,523,315)	(3,489,951)	(99,135)
Seagate Technology Holdings PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(82,746)	(8,022,087)	(8,545,179)	(797,130)
TE Connectivity Ltd. (Switzerland) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,170)	(324,320)	(326,433)	(9,649)
Trimble, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(44,217)	(2,930,836)	(2,472,615)	379,384
Western Digital Corp.. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(86,011)	(4,866,587)	(6,517,053)	(1,782,480)
Zebra Technologies Corp., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(11,744)	(3,060,150)	(3,628,074)	(650,314)
					(409,954)	(28,503,377)	(32,065,824)	(4,542,485)
<b>Transportation</b>								
CH Robinson Worldwide, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(86,430)	(7,178,265)	(7,616,212)	(700,607)
Expeditors International of Washington, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(15,413)	(1,847,175)	(1,923,388)	(135,153)
JB Hunt Transport Services, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(21,010)	(4,074,752)	(3,361,600)	563,438
Norfolk Southern Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(38,835)	(8,952,633)	(8,337,486)	373,906
Southwest Airlines Co. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(205,440)	(7,579,260)	(5,877,638)	1,325,355
United Airlines Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(101,051)	(5,005,846)	(4,917,142)	(47,135)
					(468,179)	(34,637,931)	(32,033,466)	1,379,804
<b>Utilities</b>								
AES Corp. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(53,162)	(1,261,379)	(934,056)	256,320
Alliant Energy Corp.. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(97,377)	(5,237,940)	(4,956,489)	(50,826)
Ameren Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(57,395)	(4,572,621)	(4,081,358)	252,340
American Electric Power Co., Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(24,993)	(2,452,252)	(2,192,886)	45,380
American Water Works Co., Inc. . . . .	USFF -0.250%	Weekly	MS	11/03/25	(14,761)	(2,190,017)	(1,906,531)	167,524
Atmos Energy Corp. . . . .	USFF -0.250%	Weekly	MS	07/29/24	(17,056)	(1,975,037)	(1,989,582)	(127,025)
CenterPoint Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(89,944)	(2,659,652)	(2,786,465)	(262,000)
CMS Energy Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(24,415)	(1,640,478)	(1,453,425)	52,514

# GOTHAM INDEX PLUS FUND

## Portfolio of Investments (Concluded) June 30, 2024 (Unaudited)

### Total Return Swaps (concluded)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Utilities — (continued)</b>								
Consolidated Edison, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(30,104)	\$ (2,830,125)	\$ (2,691,900)	\$ 35,189
Dominion Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(48,683)	(2,453,071)	(2,385,467)	(53,484)
DTE Energy Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(18,191)	(2,042,567)	(2,019,383)	(87,253)
Edison International . . . . .	USFF -0.250%	Weekly	MS	07/29/24	(35,965)	(2,591,478)	(2,582,647)	(227,105)
Entergy Corp. . . . .	USFF -0.250%	Weekly	MS	07/29/24	(36,289)	(3,845,793)	(3,882,923)	(190,396)
Eversource Energy . . . . .	USFF -0.250%	Weekly	MS	07/06/26	(74,061)	(4,439,702)	(3,923,011)	188,212
Exelon Corp. . . . .	USFF -0.250%	Weekly	MS	07/29/24	(84,804)	(5,536,914)	(4,809,235)	362,792
FirstEnergy Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(112,831)	(4,372,536)	(3,905,081)	250,657
NextEra Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/29/24	(60,984)	(2,477,756)	(2,333,858)	(23,803)
NiSource, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(40,176)	(2,864,795)	(2,844,863)	(81,090)
Pinnacle West Capital Corp. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(92,671)	(2,731,072)	(2,669,852)	(149,860)
PPL Corp. . . . .	USFF -0.250%	Weekly	MS	07/29/24	(56,746)	(4,337,531)	(4,334,260)	(286,206)
Sempra . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(101,525)	(2,802,909)	(2,807,166)	(115,496)
Southern Co. (The) . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(46,544)	(3,533,340)	(3,540,137)	(195,982)
Vistra Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(34,069)	(2,543,027)	(2,642,732)	(259,475)
WEC Energy Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(34,744)	(3,246,565)	(2,987,289)	164,489
Xcel Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(32,553)	(2,954,970)	(2,554,108)	221,050
					(105,509)	(6,374,587)	(5,635,236)	399,724
					<u>(1,425,552)</u>	<u>(83,968,114)</u>	<u>(78,849,940)</u>	<u>286,190</u>
<b>Total Reference Entity — Short</b>						<u>(707,099,531)</u>	<u>(672,597,417)</u>	<u>8,258,506</u>
<b>Net Value of Reference Entity</b>						<u>\$ (109,743,563)</u>	<u>\$ 33,292,461</u>	<u>\$ 146,726,668</u>

\* Includes \$3,690,644 related to open trades, dividends receivables/payables and swap receivables/payables activities.

MS Morgan Stanley  
USFF U.S. Fed Funds

All financial instruments listed in the Portfolio of Investments are considered Level 1, measured at fair value on a recurring basis based on quoted prices for identical assets in active markets, except for total return swaps with end of period unrealized appreciation of \$146,726,668, which are considered Level 2 as of and for the period ended June 30, 2024.

For additional information about significant accounting policies, including valuation of investments, refer to the Fund's most recent annual or semi-annual report.

# GOTHAM LARGE VALUE FUND

## Portfolio of Investments June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — 99.2%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Automobiles &amp; Components — 0.3%</b>			<b>Capital Goods — (Continued)</b>		
Aptiv PLC (Jersey)* . . . . .	865	\$ 60,913	United Rentals, Inc. . . . .	294	\$ 190,139
BorgWarner, Inc. . . . .	762	24,567	Westinghouse Air Brake Technologies Corp. . . . .	777	122,805
		85,480	WW Grainger, Inc. . . . .	216	194,884
					4,893,222
<b>Banks — 2.4%</b>			<b>Commercial &amp; Professional Services — 1.4%</b>		
Citigroup, Inc. . . . .	5,709	362,293	Automatic Data Processing, Inc. . . . .	541	129,131
Citizens Financial Group, Inc. . . . .	1,549	55,811	Jacobs Solutions, Inc. . . . .	550	76,841
Fifth Third Bancorp . . . . .	3,002	109,543	Leidos Holdings, Inc. . . . .	594	86,653
Huntington Bancshares, Inc. . . . .	6,361	83,838	Paycom Software, Inc. . . . .	189	27,035
KeyCorp. . . . .	2,381	33,834	Republic Services, Inc. . . . .	33	6,413
PNC Financial Services Group, Inc. (The) . . . . .	669	104,016	Veralto Corp. . . . .	1,084	103,489
		749,335			429,562
<b>Capital Goods — 15.8%</b>			<b>Consumer Discretionary Distribution &amp; Retail — 6.7%</b>		
3M Co. . . . .	2,040	208,468	Bath & Body Works, Inc. . . . .	979	38,230
A. O. Smith Corp. . . . .	644	52,666	Best Buy Co., Inc. . . . .	950	80,075
Allegion PLC (Ireland) . . . . .	292	34,500	CarMax, Inc.* . . . . .	41	3,007
Builders FirstSource, Inc.* . . . . .	536	74,188	eBay, Inc. . . . .	2,235	120,064
Caterpillar, Inc. . . . .	2,033	677,192	Etsy, Inc.* . . . . .	372	21,941
Cummins, Inc. . . . .	600	166,158	Genuine Parts Co. . . . .	612	84,652
Dover Corp. . . . .	604	108,992	Home Depot, Inc. (The) . . . . .	1,795	617,911
Fastenal Co. . . . .	291	18,286	LKQ Corp. . . . .	1,172	48,743
Fortive Corp. . . . .	722	53,500	Lowe's Cos., Inc. . . . .	2,511	553,575
GE Vernova, Inc.* . . . . .	472	80,953	Pool Corp. . . . .	122	37,494
Generac Holdings, Inc.* . . . . .	202	26,708	Ross Stores, Inc. . . . .	1,200	174,384
General Dynamics Corp. . . . .	278	80,659	TJX Cos., Inc. (The) . . . . .	1,987	218,769
General Electric Co. . . . .	1,889	300,294	Ulta Beauty, Inc.* . . . . .	161	62,125
Honeywell International, Inc. . . . .	1,179	251,764			2,060,970
Howmet Aerospace, Inc. . . . .	1,773	137,638	<b>Consumer Durables &amp; Apparel — 3.1%</b>		
IDEX Corp. . . . .	239	48,087	Deckers Outdoor Corp.* . . . . .	88	85,180
Illinois Tool Works, Inc. . . . .	1,152	272,978	DR Horton, Inc. . . . .	254	35,796
Ingersoll Rand, Inc. . . . .	1,359	123,452	Garmin Ltd. (Switzerland) . . . . .	844	137,505
Johnson Controls International PLC (Ireland) . . . . .	51	3,390	Hasbro, Inc. . . . .	612	35,802
Lockheed Martin Corp. . . . .	968	452,153	Lululemon Athletica, Inc.* . . . . .	552	164,882
Masco Corp. . . . .	966	64,403	Mohawk Industries, Inc.* . . . . .	265	30,101
Nordson Corp. . . . .	252	58,449	NIKE, Inc., Class B . . . . .	3,789	285,577
Otis Worldwide Corp. . . . .	1,775	170,861	PulteGroup, Inc. . . . .	704	77,510
PACCAR, Inc. . . . .	1,676	172,527	Ralph Lauren Corp. . . . .	291	50,942
Parker-Hannifin Corp. . . . .	553	279,713	Tapestry, Inc. . . . .	1,007	43,090
Pentair PLC (Ireland) . . . . .	453	34,731			946,385
Quanta Services, Inc. . . . .	41	10,418	<b>Consumer Services — 4.1%</b>		
Snap-on, Inc. . . . .	231	60,381	Booking Holdings, Inc. . . . .	143	566,495
Stanley Black & Decker, Inc. . . . .	676	54,006	Caesars Entertainment, Inc.* . . . . .	949	37,713
Textron, Inc. . . . .	839	72,036	Darden Restaurants, Inc. . . . .	399	60,377
Trane Technologies PLC (Ireland) . . . . .	717	235,843			

# GOTHAM LARGE VALUE FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Consumer Services — (Continued)</b>			<b>Financial Services — (Continued)</b>		
Las Vegas Sands Corp. ....	1,073	\$ 47,480	Fidelity National Information Services, Inc. ....	744	\$ 56,068
Marriott International, Inc., Class A. .	764	184,712	Fiserv, Inc.* ....	2,572	383,331
McDonald's Corp. ....	705	179,662	Franklin Resources, Inc. ....	2,310	51,628
MGM Resorts International* ....	1,029	45,729	Global Payments, Inc. ....	803	77,650
Wynn Resorts Ltd. ....	375	33,563	Intercontinental Exchange, Inc. ....	715	97,876
Yum! Brands, Inc. ....	894	118,419	PayPal Holdings, Inc.* ....	4,623	268,273
		<u>1,274,150</u>	T Rowe Price Group, Inc. ....	982	113,234
			Visa, Inc., Class A ....	265	69,555
					<u>1,201,268</u>
<b>Consumer Staples Distribution &amp; Retail — 2.0%</b>			<b>Food, Beverage &amp; Tobacco — 8.6%</b>		
Dollar General Corp. ....	198	26,182	Altria Group, Inc. ....	6,951	316,618
Kroger Co. (The) ....	3,165	158,028	Archer-Daniels-Midland Co. ....	2,203	133,172
Sysco Corp. ....	1,574	112,368	Brown-Forman Corp., Class B ....	1,525	65,865
Target Corp. ....	2,031	300,669	Bunge Global SA (Switzerland) ....	542	57,869
Walgreens Boots Alliance, Inc. ....	2,897	35,039	Coca-Cola Co. (The) ....	7,866	500,671
		<u>632,286</u>	Conagra Brands, Inc. ....	2,098	59,625
			General Mills, Inc. ....	1,795	113,552
<b>Energy — 8.3%</b>			Hormel Foods Corp. ....	2,406	73,359
APA Corp. ....	1,007	29,646	Kellanova ....	1,496	86,289
Baker Hughes Co. ....	4,215	148,242	Keurig Dr Pepper, Inc. ....	2,077	69,372
Chevron Corp. ....	1,696	265,288	Kraft Heinz Co. (The) ....	5,300	170,766
ConocoPhillips. ....	4	458	McCormick & Co., Inc., non-voting shares ....	1,115	79,098
Coterra Energy, Inc. ....	2,489	66,382	Molson Coors Beverage Co., Class B ....	931	47,323
Devon Energy Corp. ....	2,324	110,158	Mondelez International, Inc., Class A ....	2,739	179,240
Diamondback Energy, Inc. ....	596	119,313	Philip Morris International, Inc. ....	6,825	691,577
EOG Resources, Inc. ....	2,157	271,502			<u>2,644,396</u>
Exxon Mobil Corp. ....	5,752	662,170	<b>Health Care Equipment &amp; Services — 6.8%</b>		
Halliburton Co. ....	3,557	120,155	Align Technology, Inc.* ....	99	23,902
Marathon Oil Corp. ....	1,901	54,502	Baxter International, Inc. ....	1,661	55,560
Marathon Petroleum Corp. ....	602	104,435	Cardinal Health, Inc. ....	263	25,858
Occidental Petroleum Corp. ....	1,477	93,095	Cencora, Inc. ....	451	101,610
Phillips 66 ....	1,720	242,812	Centene Corp.* ....	434	28,774
Schlumberger NV (Curacao) ....	1,089	51,379	Cigna Group (The) ....	657	217,184
Valero Energy Corp. ....	1,436	225,107	CVS Health Corp. ....	4,190	247,461
		<u>2,564,644</u>	Elevance Health, Inc. ....	30	16,256
			GE HealthCare Technologies, Inc. . .	1,466	114,231
<b>Equity Real Estate Investment Trusts (REITs) — 1.5%</b>			HCA Healthcare, Inc. ....	846	271,803
Alexandria Real Estate Equities, Inc. ....	716	83,751	Hologic, Inc.* ....	781	57,989
BXP, Inc. ....	525	32,319	Humana, Inc. ....	255	95,281
Extra Space Storage, Inc. ....	200	31,082	McKesson Corp. ....	178	103,959
Kimco Realty Corp. ....	525	10,217	Medtronic PLC (Ireland) ....	4,432	348,843
Realty Income Corp. ....	1,692	89,371			
Simon Property Group, Inc. ....	1,429	216,922			
		<u>463,662</u>			
<b>Financial Services — 3.9%</b>					
Corpay, Inc.* ....	314	83,653			

# GOTHAM LARGE VALUE FUND

### Portfolio of Investments (Continued)

**June 30, 2024**

(Unaudited)

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Health Care Equipment &amp; Services — (Continued)</b>		
Molina Healthcare, Inc.* . . . . .	213	\$ 63,325
Quest Diagnostics, Inc. . . . .	358	49,003
ResMed, Inc. . . . .	609	116,575
Solventum Corp.* . . . . .	757	40,030
Teleflex, Inc. . . . .	54	11,358
Universal Health Services, Inc., Class B . . . . .	224	41,424
Zimmer Biomet Holdings, Inc.. . . . .	654	70,979
		<u>2,101,405</u>
<b>Household &amp; Personal Products — 2.7%</b>		
Clorox Co. (The) . . . . .	140	19,106
Colgate-Palmolive Co. . . . .	3,184	308,975
Estee Lauder Cos., Inc. (The), Class A . . . . .	1,193	126,935
Kimberly-Clark Corp. . . . .	1,374	189,887
Procter & Gamble Co. (The) . . . . .	1,237	204,006
		<u>848,909</u>
<b>Insurance — 3.4%</b>		
Aflac, Inc. . . . .	1,209	107,976
American International Group, Inc. . . . .	931	69,117
Aon PLC, Class A (Ireland). . . . .	662	194,350
Brown & Brown, Inc. . . . .	1,252	111,941
Hartford Financial Services Group, Inc. (The) . . . . .	899	90,386
Loews Corp. . . . .	972	72,647
MetLife, Inc. . . . .	1,419	99,600
Prudential Financial, Inc. . . . .	1,577	184,809
W R Berkley Corp. . . . .	223	17,523
Willis Towers Watson PLC (Ireland) . . . . .	448	117,439
		<u>1,065,788</u>
<b>Materials — 3.9%</b>		
Albemarle Corp.. . . . .	156	14,901
Arcor PLC (Jersey). . . . .	4,722	46,181
Avery Dennison Corp. . . . .	354	77,402
Ball Corp. . . . .	1,374	82,467
Celanese Corp. . . . .	480	64,747
Corteva, Inc. . . . .	3,064	165,272
DuPont de Nemours, Inc. . . . .	1,836	147,780
Eastman Chemical Co. . . . .	492	48,201
FMC Corp.. . . . .	548	31,537
International Flavors & Fragrances, Inc. . . . .	322	30,658
International Paper Co. . . . .	1,524	65,761
Martin Marietta Materials, Inc. . . . .	197	106,735
Packaging Corp. of America. . . . .	394	71,929

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Materials — (Continued)</b>		
PPG Industries, Inc. . . . .	756	\$ 95,173
Sherwin-Williams Co. (The) . . . . .	101	30,141
Steel Dynamics, Inc. . . . .	639	82,751
Westrock Co. . . . .	1,046	52,572
		<u>1,214,208</u>
<b>Media &amp; Entertainment — 3.0%</b>		
Charter Communications, Inc., Class A* . . . . .	635	189,840
Comcast Corp., Class A . . . . .	2,676	104,792
Electronic Arts, Inc. . . . .	53	7,385
Fox Corp., Class A . . . . .	1,768	60,766
Interpublic Group of Cos., Inc. (The). . . . .	1,661	48,319
Match Group, Inc.* . . . . .	888	26,977
News Corp., Class A . . . . .	2,502	68,980
Omnicom Group, Inc. . . . .	859	77,052
Paramount Global, Class B . . . . .	2,876	29,882
Walt Disney Co. (The) . . . . .	3,043	302,139
		<u>916,132</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — 3.8%</b>		
AbbVie, Inc. . . . .	425	72,896
Amgen, Inc. . . . .	81	25,308
Biogen, Inc.* . . . . .	383	88,787
Bristol-Myers Squibb Co. . . . .	6,338	263,217
Gilead Sciences, Inc. . . . .	5,032	345,246
Incyte Corp.* . . . . .	256	15,519
Johnson & Johnson . . . . .	1,894	276,827
Merck & Co., Inc. . . . .	402	49,768
Viatis, Inc. . . . .	3,759	39,958
		<u>1,177,526</u>
<b>Semiconductors &amp; Semiconductor Equipment — 2.9%</b>		
Enphase Energy, Inc.* . . . . .	438	43,673
Microchip Technology, Inc. . . . .	257	23,515
NXP Semiconductors NV (Netherlands) . . . . .	115	30,945
Qorvo, Inc.* . . . . .	320	37,133
QUALCOMM, Inc. . . . .	3,382	673,627
Skyworks Solutions, Inc. . . . .	705	75,139
		<u>884,032</u>
<b>Software &amp; Services — 1.6%</b>		
Accenture PLC, Class A (Ireland) . . . . .	490	148,671
Gen Digital, Inc. . . . .	2,797	69,869

# GOTHAM LARGE VALUE FUND

## Portfolio of Investments (Concluded) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Software &amp; Services — (Continued)</b>			<b>Transportation — 3.5%</b>		
International Business Machines Corp. ....	1,138	\$ 196,817	CSX Corp. ....	7,122	\$ 238,231
VeriSign, Inc.* .....	440	78,232	Delta Air Lines, Inc. ....	2,159	102,423
		<u>493,589</u>	FedEx Corp. ....	722	216,485
			Union Pacific Corp. ....	1,209	273,548
			United Parcel Service, Inc., Class B .	1,806	247,151
					<u>1,077,838</u>
<b>Technology Hardware &amp; Equipment — 5.4%</b>			<b>Utilities — 0.2%</b>		
Amphenol Corp., Class A. ....	1,748	117,763	NRG Energy, Inc. ....	913	71,086
CDW Corp. ....	591	132,290			
Cisco Systems, Inc. ....	8,306	394,618	<b>TOTAL COMMON STOCKS</b>		
Corning, Inc. ....	1,211	47,047	(Cost \$27,794,680) .....		<u>30,682,883</u>
F5, Inc.* .....	257	44,263	<b>OTHER ASSETS IN EXCESS OF</b>		
Hewlett Packard Enterprise Co. ....	4,129	87,411	<b>LIABILITIES - 0.8% .....</b>		<u>233,335</u>
HP, Inc. ....	4,291	150,271	<b>NET ASSETS - 100.0% .....</b>		<u><u>\$ 30,916,218</u></u>
Jabil, Inc. ....	527	57,332			
Juniper Networks, Inc. ....	1,368	49,877			
Keysight Technologies, Inc.* .....	315	43,076			
Motorola Solutions, Inc. ....	588	226,997			
NetApp, Inc. ....	905	116,564			
TE Connectivity Ltd. (Switzerland) ..	1,348	202,780			
		<u>1,670,289</u>			
<b>Telecommunication Services — 3.9%</b>					
AT&T, Inc. ....	22,444	428,905			
T-Mobile US, Inc. ....	1,879	331,042			
Verizon Communications, Inc. ....	11,076	456,774			
		<u>1,216,721</u>			

\* Non-income producing.

PLC Public Limited Company

All financial instruments listed in the Portfolio of Investments are considered Level 1, measured at fair value on a recurring basis based on quoted prices for identical assets in active markets as of and for the period ended June 30, 2024.

For additional information about significant accounting policies, including valuation of investments, refer to the Fund's most recent annual or semi-annual report.



# GOTHAM ENHANCED S&P 500 INDEX FUND

## Portfolio of Investments June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — 99.1%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Automobiles &amp; Components — 0.8%</b>			<b>Capital Goods — (Continued)</b>		
Aptiv PLC (Jersey)* . . . . .	16	\$ 1,127	Hubbell, Inc. . . . .	3	\$ 1,096
BorgWarner, Inc. . . . .	13	419	Huntington Ingalls Industries, Inc. . . . .	2	493
Ford Motor Co. . . . .	236	2,959	IDEX Corp. . . . .	4	805
General Motors Co. . . . .	433	20,117	Illinois Tool Works, Inc. . . . .	19	4,502
Tesla, Inc.* . . . . .	696	137,725	Ingersoll Rand, Inc. . . . .	23	2,089
		<u>162,347</u>	Johnson Controls International PLC (Ireland) . . . . .	956	63,545
<b>Banks — 3.1%</b>			L3Harris Technologies, Inc. . . . .	13	2,920
Bank of America Corp. . . . .	3,107	123,565	Lockheed Martin Corp. . . . .	388	181,235
Citigroup, Inc. . . . .	752	47,722	Masco Corp. . . . .	429	28,601
Citizens Financial Group, Inc. . . . .	180	6,485	Nordson Corp. . . . .	3	696
Fifth Third Bancorp. . . . .	269	9,816	Northrop Grumman Corp. . . . .	59	25,721
Huntington Bancshares, Inc. . . . .	69	910	Otis Worldwide Corp. . . . .	642	61,799
JPMorgan Chase & Co. . . . .	1,227	248,173	PACCAR, Inc. . . . .	30	3,088
KeyCorp. . . . .	368	5,229	Parker-Hannifin Corp. . . . .	129	65,250
M&T Bank Corp. . . . .	39	5,903	Pentair PLC (Ireland) . . . . .	11	843
PNC Financial Services Group, Inc. (The) . . . . .	66	10,262	Quanta Services, Inc. . . . .	8	2,033
Regions Financial Corp. . . . .	45	902	Rockwell Automation, Inc. . . . .	7	1,927
Truist Financial Corp. . . . .	526	20,435	RTX Corp. . . . .	78	7,830
US Bancorp. . . . .	613	24,336	Snap-on, Inc. . . . .	101	26,400
Wells Fargo & Co. . . . .	1,446	85,878	Stanley Black & Decker, Inc. . . . .	242	19,333
		<u>589,616</u>	Textron, Inc. . . . .	375	32,198
<b>Capital Goods — 8.0%</b>			Trane Technologies PLC (Ireland) . . . . .	14	4,605
3M Co. . . . .	176	17,986	TransDigm Group, Inc. . . . .	3	3,833
A. O. Smith Corp. . . . .	236	19,300	United Rentals, Inc. . . . .	115	74,374
Allegion PLC (Ireland) . . . . .	5	591	Westinghouse Air Brake Technologies Corp. . . . .	286	45,202
AMETEK, Inc. . . . .	13	2,167	WW Grainger, Inc. . . . .	79	71,277
Axon Enterprise, Inc.* . . . . .	4	1,177	Xylem, Inc. . . . .	12	1,628
Boeing Co. (The)* . . . . .	37	6,734			<u>1,541,043</u>
Builders FirstSource, Inc.* . . . . .	235	32,526	<b>Commercial &amp; Professional Services — 0.7%</b>		
Carrier Global Corp. . . . .	52	3,280	Automatic Data Processing, Inc. . . . .	90	21,482
Caterpillar, Inc. . . . .	905	301,456	Broadridge Financial Solutions, Inc. . . . .	8	1,576
Cummins, Inc. . . . .	268	74,217	Cintas Corp. . . . .	5	3,501
Deere & Co. . . . .	16	5,978	Copart, Inc.* . . . . .	46	2,491
Dover Corp. . . . .	216	38,977	Dayforce, Inc.* . . . . .	8	397
Eaton Corp. PLC (Ireland) . . . . .	23	7,212	Equifax, Inc. . . . .	6	1,455
Emerson Electric Co. . . . .	38	4,186	Jacobs Solutions, Inc. . . . .	233	32,552
Fastenal Co. . . . .	28	1,760	Leidos Holdings, Inc. . . . .	263	38,366
Fortive Corp. . . . .	20	1,482	Paychex, Inc. . . . .	21	2,490
GE Vernova, Inc.* . . . . .	333	57,113	Paycom Software, Inc. . . . .	91	13,017
Generac Holdings, Inc.* . . . . .	3	397	Republic Services, Inc. . . . .	22	4,276
General Dynamics Corp. . . . .	16	4,642	Rollins, Inc. . . . .	24	1,171
General Electric Co. . . . .	1,332	211,748	Veralto Corp. . . . .	17	1,623
Honeywell International, Inc. . . . .	46	9,823			
Howmet Aerospace, Inc. . . . .	64	4,968			

# GOTHAM ENHANCED S&P 500 INDEX FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Commercial &amp; Professional Services — (Continued)</b>			<b>Consumer Services — (Continued)</b>		
Verisk Analytics, Inc. ....	8	\$ 2,156	Hilton Worldwide Holdings, Inc. ....	13	\$ 2,837
Waste Management, Inc. ....	20	4,267	Las Vegas Sands Corp. ....	43	1,903
		130,820	Marriott International, Inc., Class A. .	247	59,717
<b>Consumer Discretionary Distribution &amp; Retail — 10.0%</b>			McDonald's Corp. ....	354	90,213
Amazon.com, Inc.* ....	4,940	954,655	MGM Resorts International* ....	18	800
AutoZone, Inc.* ....	1	2,964	Norwegian Cruise Line Holdings Ltd. (Bermuda)* ....	21	394
Bath & Body Works, Inc. ....	410	16,010	Royal Caribbean Cruises Ltd. (Liberia)* ....	18	2,870
Best Buy Co., Inc. ....	345	29,080	Starbucks Corp. ....	66	5,138
CarMax, Inc.* ....	9	660	Wynn Resorts Ltd. ....	180	16,110
eBay, Inc. ....	936	50,282	Yum! Brands, Inc. ....	19	2,517
Etsy, Inc.* ....	6	354			471,836
Genuine Parts Co. ....	219	30,292	<b>Consumer Staples Distribution &amp; Retail — 1.2%</b>		
Home Depot, Inc. (The) ....	1,310	450,954	Costco Wholesale Corp. ....	21	17,850
LKQ Corp. ....	435	18,092	Dollar General Corp. ....	12	1,587
Lowe's Cos., Inc. ....	922	203,264	Dollar Tree, Inc.* ....	12	1,281
O'Reilly Automotive, Inc.* ....	3	3,168	Kroger Co. (The) ....	1,304	65,109
Pool Corp. ....	2	615	Sysco Corp. ....	29	2,070
Ross Stores, Inc. ....	574	83,414	Target Corp. ....	646	95,634
TJX Cos., Inc. (The) ....	450	49,545	Walgreens Boots Alliance, Inc. ....	1,358	16,425
Tractor Supply Co. ....	6	1,620	Walmart, Inc. ....	474	32,094
Ulta Beauty, Inc.* ....	87	33,571			232,050
		1,928,540	<b>Energy — 2.3%</b>		
<b>Consumer Durables &amp; Apparel — 2.0%</b>			APA Corp. ....	17	500
Deckers Outdoor Corp.* ....	47	45,494	Baker Hughes Co. ....	58	2,040
DR Horton, Inc. ....	19	2,678	Chevron Corp. ....	478	74,769
Garmin Ltd. (Switzerland) ....	366	59,629	ConocoPhillips. ....	69	7,892
Hasbro, Inc. ....	259	15,151	Coterra Energy, Inc. ....	43	1,147
Lennar Corp., Class A ....	109	16,336	Devon Energy Corp. ....	37	1,754
Lululemon Athletica, Inc.* ....	216	64,519	Diamondback Energy, Inc. ....	171	34,232
Mohawk Industries, Inc.* ....	119	13,517	EOG Resources, Inc. ....	33	4,154
NIKE, Inc., Class B ....	1,565	117,954	EQT Corp. ....	25	924
NVR, Inc.* ....	1	7,589	Exxon Mobil Corp. ....	1,205	138,720
PulteGroup, Inc. ....	12	1,321	Halliburton Co. ....	52	1,757
Ralph Lauren Corp. ....	122	21,357	Hess Corp. ....	18	2,655
Tapestry, Inc. ....	437	18,699	Kinder Morgan, Inc. ....	130	2,583
		384,244	Marathon Oil Corp. ....	33	946
<b>Consumer Services — 2.4%</b>			Marathon Petroleum Corp. ....	261	45,278
Airbnb, Inc., Class A* ....	30	4,549	Occidental Petroleum Corp. ....	52	3,278
Booking Holdings, Inc. ....	63	249,574	ONEOK, Inc. ....	27	2,202
Caesars Entertainment, Inc.* ....	12	477	Phillips 66 ....	684	96,560
Carnival Corp. (Panama)* ....	61	1,142	Schlumberger NV (Curacao) ....	83	3,916
Chipotle Mexican Grill, Inc.* ....	54	3,383	Targa Resources Corp. ....	11	1,417
Darden Restaurants, Inc. ....	187	28,297			
Domino's Pizza, Inc. ....	2	1,033			
Expedia Group, Inc.* ....	7	882			

# GOTHAM ENHANCED S&P 500 INDEX FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>		
<b>Energy — (Continued)</b>		
Valero Energy Corp. ....	111	\$ 17,400
Williams Cos., Inc. (The) .....	64	2,720
		<u>446,844</u>

### Equity Real Estate Investment Trusts (REITs) — 0.3%

Alexandria Real Estate Equities, Inc. ....	10	1,170
American Tower Corp. ....	28	5,443
AvalonBay Communities, Inc. ....	8	1,655
BXP, Inc. ....	9	554
Camden Property Trust .....	6	655
Crown Castle, Inc. ....	26	2,540
Digital Realty Trust, Inc. ....	15	2,281
Equinix, Inc. ....	4	3,026
Equity Residential .....	22	1,525
Essex Property Trust, Inc. ....	3	817
Extra Space Storage, Inc. ....	11	1,709
Federal Realty Investment Trust ....	4	404
Healthpeak Properties, Inc. ....	34	666
Host Hotels & Resorts, Inc. ....	34	611
Invitation Homes, Inc. ....	30	1,077
Iron Mountain, Inc. ....	14	1,255
Kimco Realty Corp. ....	36	701
Mid-America Apartment Communities, Inc. ....	6	856
Prologis, Inc. ....	54	6,065
Public Storage .....	10	2,876
Realty Income Corp. ....	45	2,377
Regency Centers Corp. ....	10	622
SBA Communications Corp. ....	7	1,374
Simon Property Group, Inc. ....	19	2,884
UDR, Inc. ....	19	782
Ventas, Inc. ....	20	1,025
VICI Properties, Inc. ....	49	1,403
Welltower, Inc. ....	34	3,544
Weyerhaeuser Co. ....	43	1,221
		<u>51,118</u>

### Financial Services — 7.6%

American Express Co. ....	292	67,613
Ameriprise Financial, Inc. ....	31	13,243
Bank of New York Mellon Corp. (The) .....	297	17,787
Berkshire Hathaway, Inc., Class B* ..	848	344,967
BlackRock, Inc. ....	60	47,239
Blackstone, Inc. ....	34	4,209
Capital One Financial Corp. ....	23	3,184

### COMMON STOCKS — (Continued)

#### Financial Services — (Continued)

Cboe Global Markets, Inc. ....	6	\$ 1,020
Charles Schwab Corp. (The) .....	87	6,411
CME Group, Inc. ....	21	4,129
Corpay, Inc.* .....	140	37,297
Discover Financial Services .....	17	2,224
FactSet Research Systems, Inc. ....	2	817
Fidelity National Information Services, Inc. ....	33	2,487
Fiserv, Inc.* .....	1,152	171,694
Franklin Resources, Inc. ....	890	19,892
Global Payments, Inc. ....	13	1,257
Goldman Sachs Group, Inc. (The) ..	135	61,063
Intercontinental Exchange, Inc. ....	471	64,475
Invesco Ltd. (Bermuda) .....	29	434
Jack Henry & Associates, Inc. ....	4	664
KKR & Co., Inc. ....	349	36,729
MarketAxess Holdings, Inc. ....	2	401
Mastercard, Inc., Class A .....	369	162,788
Moody's Corp. ....	10	4,209
Morgan Stanley .....	103	10,011
MSCI, Inc. ....	4	1,927
Nasdaq, Inc. ....	33	1,989
Northern Trust Corp. ....	14	1,176
PayPal Holdings, Inc.* .....	1,712	99,347
Raymond James Financial, Inc. ....	12	1,483
S&P Global, Inc. ....	15	6,690
State Street Corp. ....	16	1,184
Synchrony Financial. ....	28	1,321
T Rowe Price Group, Inc. ....	107	12,338
Visa, Inc., Class A .....	958	251,446
		<u>1,465,145</u>

### Food, Beverage & Tobacco — 4.7%

Altria Group, Inc. ....	3,378	153,868
Archer-Daniels-Midland Co. ....	832	50,294
Brown-Forman Corp., Class B .....	23	993
Bunge Global SA (Switzerland) ....	8	854
Campbell Soup Co. ....	17	768
Coca-Cola Co. (The) .....	4,325	275,286
Conagra Brands, Inc. ....	337	9,578
Constellation Brands, Inc., Class A ..	10	2,573
General Mills, Inc. ....	32	2,024
Hershey Co. (The) .....	11	2,022
Hormel Foods Corp. ....	32	976
J M Smucker Co. (The) .....	6	654
Kellanova .....	516	29,763
Keurig Dr Pepper, Inc. ....	369	12,325

# GOTHAM ENHANCED S&P 500 INDEX FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Food, Beverage &amp; Tobacco — (Continued)</b>			<b>Health Care Equipment &amp; Services — (Continued)</b>		
Kraft Heinz Co. (The) . . . . .	1,974	\$ 63,602	Teleflex, Inc. . . . .	2	\$ 421
Lamb Weston Holdings, Inc. . . . .	7	589	UnitedHealth Group, Inc. . . . .	54	27,500
McCormick & Co., Inc., non-voting shares . . . . .	18	1,277	Universal Health Services, Inc., Class B . . . . .	108	19,972
Molson Coors Beverage Co., Class B . . . . .	342	17,384	Zimmer Biomet Holdings, Inc. . . . .	10	1,085
Mondelez International, Inc., Class A . . . . .	79	5,170			<u>1,068,419</u>
Monster Beverage Corp.* . . . . .	50	2,497	<b>Household &amp; Personal Products — 1.8%</b>		
PepsiCo, Inc. . . . .	81	13,359	Church & Dwight Co., Inc. . . . .	12	1,244
Philip Morris International, Inc. . . . .	2,599	263,357	Clorox Co. (The) . . . . .	8	1,092
Tyson Foods, Inc., Class A. . . . .	21	1,200	Colgate-Palmolive Co. . . . .	946	91,800
		<u>910,413</u>	Estee Lauder Cos., Inc. (The), Class A . . . . .	17	1,809
<b>Health Care Equipment &amp; Services — 5.5%</b>			Kenvue, Inc. . . . .	113	2,054
Abbott Laboratories . . . . .	689	71,594	Kimberly-Clark Corp. . . . .	533	73,660
Align Technology, Inc.* . . . . .	4	966	Procter & Gamble Co. (The) . . . . .	1,115	183,886
Baxter International, Inc. . . . .	29	970			<u>355,545</u>
Becton Dickinson & Co. . . . .	13	3,038	<b>Insurance — 1.5%</b>		
Boston Scientific Corp.* . . . . .	70	5,391	Aflac, Inc. . . . .	29	2,590
Cardinal Health, Inc. . . . .	234	23,007	Allstate Corp. (The) . . . . .	13	2,076
Cencora, Inc. . . . .	324	72,997	American International Group, Inc. . . . .	39	2,895
Centene Corp.* . . . . .	31	2,055	Aon PLC, Class A (Ireland). . . . .	299	87,780
Cigna Group (The) . . . . .	530	175,202	Arch Capital Group Ltd. (Bermuda)* . . . . .	22	2,220
Cooper Cos., Inc. (The) . . . . .	12	1,048	Arthur J Gallagher & Co. . . . .	12	3,112
CVS Health Corp. . . . .	2,045	120,778	Assurant, Inc. . . . .	3	499
DaVita, Inc.* . . . . .	12	1,663	Brown & Brown, Inc. . . . .	520	46,493
Dexcom, Inc.* . . . . .	18	2,041	Chubb Ltd. (Switzerland) . . . . .	23	5,867
Edwards Lifesciences Corp.* . . . . .	29	2,679	Cincinnati Financial Corp. . . . .	9	1,063
Elevance Health, Inc. . . . .	13	7,044	Everest Group Ltd. (Bermuda) . . . . .	2	762
GE Healthcare Technologies, Inc. . . . .	26	2,026	Globe Life, Inc. . . . .	5	411
HCA Healthcare, Inc. . . . .	425	136,544	Hartford Financial Services Group, Inc. (The) . . . . .	15	1,508
Henry Schein, Inc.* . . . . .	7	449	Loews Corp. . . . .	44	3,289
Hologic, Inc.* . . . . .	14	1,040	Marsh & McLennan Cos., Inc. . . . .	29	6,111
Humana, Inc. . . . .	215	80,335	MetLife, Inc. . . . .	42	2,948
IDEXX Laboratories, Inc.* . . . . .	4	1,949	Principal Financial Group, Inc. . . . .	12	941
Insulet Corp.* . . . . .	4	807	Progressive Corp. (The) . . . . .	28	5,816
Intuitive Surgical, Inc.* . . . . .	16	7,118	Prudential Financial, Inc. . . . .	541	63,400
Labcorp Holdings, Inc.* . . . . .	4	814	Travelers Cos., Inc. (The) . . . . .	13	2,643
McKesson Corp. . . . .	104	60,740	W R Berkley Corp. . . . .	15	1,179
Medtronic PLC (Ireland) . . . . .	2,064	162,457	Willis Towers Watson PLC (Ireland) . . . . .	196	51,379
Molina Healthcare, Inc.* . . . . .	95	28,243			<u>294,982</u>
Quest Diagnostics, Inc. . . . .	6	821	<b>Materials — 1.1%</b>		
ResMed, Inc. . . . .	120	22,970	Air Products and Chemicals, Inc. . . . .	10	2,580
Solventum Corp.* . . . . .	296	15,652	Albemarle Corp. . . . .	6	573
STERIS PLC (Ireland) . . . . .	4	878	Amcor PLC (Jersey) . . . . .	87	851
Stryker Corp. . . . .	18	6,125			

# GOTHAM ENHANCED S&P 500 INDEX FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Materials — (Continued)</b>			<b>Media &amp; Entertainment — (Continued)</b>		
Avery Dennison Corp. ....	126	\$ 27,550	Walt Disney Co. (The) .....	1,453	\$ 144,268
Ball Corp. ....	512	30,730	Warner Bros Discovery, Inc.* .....	145	1,079
Celanese Corp. ....	172	23,201			<u>2,033,150</u>
CF Industries Holdings, Inc. ....	11	815	<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — 3.5%</b>		
Corteva, Inc. ....	41	2,212	AbbVie, Inc. ....	142	24,356
Dow, Inc. ....	41	2,175	Agilent Technologies, Inc.. ....	14	1,815
DuPont de Nemours, Inc. ....	24	1,932	Amgen, Inc. ....	113	35,307
Eastman Chemical Co. ....	6	588	Biogen, Inc.* ....	8	1,855
Ecolab, Inc. ....	15	3,570	Bio-Rad Laboratories, Inc., Class A* .	1	273
FMC Corp. ....	7	403	Bio-Techne Corp. ....	8	573
Freeport-McMoRan, Inc. ....	85	4,131	Bristol-Myers Squibb Co. ....	1,923	79,862
International Flavors & Fragrances, Inc. ....	15	1,428	Catalent, Inc.* ....	9	506
International Paper Co. ....	562	24,250	Charles River Laboratories International, Inc.* ....	3	620
Linde PLC (Ireland) ....	28	12,287	Danaher Corp. ....	293	73,206
LyondellBasell Industries NV, Class A (Netherlands) ....	19	1,818	Eli Lilly & Co. ....	45	40,742
Martin Marietta Materials, Inc. ....	3	1,625	Gilead Sciences, Inc. ....	2,026	139,004
Mosaic Co. (The) ....	19	549	Incyte Corp.* ....	88	5,335
Newmont Corp. ....	53	2,219	IQVIA Holdings, Inc.* ....	8	1,691
Nucor Corp. ....	14	2,213	Johnson & Johnson ....	1,389	203,016
Packaging Corp. of America. ....	169	30,853	Merck & Co., Inc. ....	180	22,284
PPG Industries, Inc. ....	13	1,637	Mettler-Toledo International, Inc.* . .	1	1,398
Sherwin-Williams Co. (The) ....	14	4,178	Moderna, Inc.* ....	23	2,731
Steel Dynamics, Inc. ....	11	1,424	Pfizer, Inc. ....	335	9,373
Vulcan Materials Co. ....	7	1,741	Regeneron Pharmaceuticals, Inc.* . .	8	8,408
Westrock Co. ....	471	<u>23,672</u>	Revvity, Inc. ....	8	839
		<u>211,205</u>	Thermo Fisher Scientific, Inc. ....	18	9,954
<b>Media &amp; Entertainment — 10.5%</b>			Vertex Pharmaceuticals, Inc.* ....	15	7,031
Alphabet, Inc., Class A. ....	5,388	981,424	Viatis, Inc. ....	69	733
Charter Communications, Inc., Class A* ....	229	68,462	Waters Corp.* ....	3	870
Comcast Corp., Class A. ....	232	9,085	West Pharmaceutical Services, Inc. .	4	1,318
Electronic Arts, Inc. ....	109	15,187	Zoetis, Inc. ....	21	<u>3,641</u>
Fox Corp., Class A. ....	28	962			<u>676,741</u>
Interpublic Group of Cos., Inc. (The).	729	21,207	<b>Real Estate Management &amp; Development — 0.0%</b>		
Live Nation Entertainment, Inc.* ....	11	1,031	CBRE Group, Inc., Class A* ....	18	1,604
Match Group, Inc.* ....	421	12,790	CoStar Group, Inc.* ....	19	<u>1,409</u>
Meta Platforms, Inc., Class A . ....	1,205	607,585			<u>3,013</u>
Netflix, Inc.* ....	168	113,380	<b>Semiconductors &amp; Semiconductor Equipment — 7.9%</b>		
News Corp., Class A . ....	33	910	Advanced Micro Devices, Inc.* . ....	77	12,490
Omnicom Group, Inc. ....	379	33,996	Analog Devices, Inc. ....	23	5,250
Paramount Global, Class B . ....	1,064	11,055	Applied Materials, Inc. ....	325	76,697
Take-Two Interactive Software, Inc.* .	69	10,729	Broadcom, Inc. ....	27	43,349
			Enphase Energy, Inc.* ....	6	598
			First Solar, Inc.* ....	5	1,127
			Intel Corp. ....	245	7,588



# GOTHAM ENHANCED S&P 500 INDEX FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Semiconductors &amp; Semiconductor Equipment — (Continued)</b>			<b>Technology Hardware &amp; Equipment — 9.4%</b>		
KLA Corp. . . . .	53	\$ 43,699	Amphenol Corp., Class A. . . . .	70	\$ 4,716
Lam Research Corp. . . . .	51	54,307	Apple, Inc. . . . .	6,068	1,278,042
Microchip Technology, Inc. . . . .	31	2,837	Arista Networks, Inc.* . . . . .	16	5,608
Micron Technology, Inc. . . . .	436	57,347	CDW Corp. . . . .	7	1,567
Monolithic Power Systems, Inc. . . . .	2	1,644	Cisco Systems, Inc. . . . .	3,084	146,521
NVIDIA Corp. . . . .	6,241	771,013	Corning, Inc. . . . .	49	1,904
NXP Semiconductors NV (Netherlands) . . . . .	15	4,036	F5, Inc.* . . . . .	113	19,462
ON Semiconductor Corp.* . . . . .	25	1,714	Hewlett Packard Enterprise Co. . . . .	76	1,609
Qorvo, Inc.* . . . . .	158	18,334	HP, Inc. . . . .	1,594	55,822
QUALCOMM, Inc. . . . .	1,913	381,031	Jabil, Inc. . . . .	235	25,566
Skyworks Solutions, Inc. . . . .	265	28,244	Juniper Networks, Inc. . . . .	586	21,365
Teradyne, Inc. . . . .	9	1,335	Keysight Technologies, Inc.* . . . . .	12	1,641
Texas Instruments, Inc. . . . .	44	8,559	Motorola Solutions, Inc. . . . .	149	57,521
		<u>1,521,199</u>	NetApp, Inc. . . . .	381	49,073
			Seagate Technology Holdings PLC (Ireland) . . . . .	13	1,342
<b>Software &amp; Services — 10.4%</b>			Super Micro Computer, Inc.* . . . . .	91	74,561
Accenture PLC, Class A (Ireland) . . . . .	189	57,344	TE Connectivity Ltd. (Switzerland) . . . . .	499	75,065
Adobe, Inc.* . . . . .	27	15,000	Teledyne Technologies, Inc.* . . . . .	2	776
Akamai Technologies, Inc.* . . . . .	8	721	Trimble, Inc.* . . . . .	12	671
ANSYS, Inc.* . . . . .	35	11,252	Western Digital Corp.* . . . . .	20	1,515
Autodesk, Inc.* . . . . .	13	3,217	Zebra Technologies Corp., Class A* . . . . .	3	927
Cadence Design Systems, Inc.* . . . . .	108	33,237			<u>1,825,274</u>
Cognizant Technology Solutions Corp., Class A . . . . .	195	13,260	<b>Telecommunication Services — 3.2%</b>		
CrowdStrike Holdings, Inc., Class A* . . . . .	10	3,832	AT&T, Inc. . . . .	8,350	159,568
EPAM Systems, Inc.* . . . . .	22	4,138	T-Mobile US, Inc. . . . .	1,153	203,136
Fair Isaac Corp.* . . . . .	2	2,977	Verizon Communications, Inc. . . . .	6,198	255,606
Fortinet, Inc.* . . . . .	37	2,230			<u>618,310</u>
Gartner, Inc.* . . . . .	4	1,796	<b>Transportation — 0.7%</b>		
Gen Digital, Inc. . . . .	1,082	27,028	American Airlines Group, Inc.* . . . . .	38	430
GoDaddy, Inc., Class A* . . . . .	5	699	CH Robinson Worldwide, Inc. . . . .	6	529
International Business Machines Corp. . . . .	54	9,339	CSX Corp. . . . .	2,896	96,871
Intuit, Inc. . . . .	13	8,544	Delta Air Lines, Inc. . . . .	38	1,803
Microsoft Corp. . . . .	3,529	1,577,286	Expeditors International of Washington, Inc. . . . .	8	998
Oracle Corp. . . . .	164	23,157	FedEx Corp. . . . .	14	4,198
Palo Alto Networks, Inc.* . . . . .	16	5,424	JB Hunt Transport Services, Inc. . . . .	5	800
PTC, Inc.* . . . . .	6	1,090	Norfolk Southern Corp. . . . .	14	3,006
Roper Technologies, Inc. . . . .	43	24,237	Old Dominion Freight Line, Inc. . . . .	10	1,766
Salesforce, Inc. . . . .	390	100,269	Southwest Airlines Co. . . . .	29	830
ServiceNow, Inc.* . . . . .	13	10,227	Uber Technologies, Inc.* . . . . .	98	7,123
Synopsys, Inc.* . . . . .	61	36,299	Union Pacific Corp. . . . .	36	8,145
Tyler Technologies, Inc.* . . . . .	2	1,006	United Airlines Holdings, Inc.* . . . . .	16	779
VeriSign, Inc.* . . . . .	162	28,804	United Parcel Service, Inc., Class B . . . . .	50	6,842
		<u>2,002,413</u>			<u>134,120</u>



## GOTHAM ENHANCED S&amp;P 500 INDEX FUND

**Portfolio of Investments (Concluded)**  
**June 30, 2024**  
**(Unaudited)**

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Utilities — 0.5%</b>			<b>Utilities — (Continued)</b>		
AES Corp. (The) . . . . .	40	\$ 703	PG&E Corp.. . . . .	842	\$ 14,701
Alliant Energy Corp. . . . .	13	662	Pinnacle West Capital Corp. . . . .	6	458
Ameren Corp. . . . .	13	924	PPL Corp. . . . .	44	1,217
American Electric Power Co., Inc. . . . .	25	2,193	Public Service Enterprise Group, Inc. . . . .	29	2,137
American Water Works Co., Inc. . . . .	9	1,162	Sempra . . . . .	30	2,282
Atmos Energy Corp. . . . .	7	817	Southern Co. (The) . . . . .	52	4,034
CenterPoint Energy, Inc. . . . .	30	929	Vistra Corp. . . . .	21	1,806
CMS Energy Corp. . . . .	14	833	WEC Energy Group, Inc. . . . .	15	1,177
Consolidated Edison, Inc. . . . .	21	1,878	Xcel Energy, Inc. . . . .	27	1,442
Constellation Energy Corp. . . . .	19	3,805			<u>95,240</u>
Dominion Energy, Inc. . . . .	48	2,352	TOTAL COMMON STOCKS		
DTE Energy Co. . . . .	12	1,332	(Cost \$14,176,389) . . . . .		<u>19,153,627</u>
Duke Energy Corp. . . . .	45	4,510	OTHER ASSETS IN EXCESS OF		
Edison International. . . . .	18	1,293	LIABILITIES - 0.9% . . . . .		<u>172,977</u>
Entergy Corp. . . . .	10	1,070	NET ASSETS - 100.0% . . . . .		<u>\$ 19,326,604</u>
Evergy, Inc. . . . .	11	583			
Eversource Energy . . . . .	17	964	* Non-income producing.		
Exelon Corp. . . . .	60	2,077			
FirstEnergy Corp.. . . .	28	1,072	PLC Public Limited Company		
NextEra Energy, Inc. . . . .	97	6,869			
NiSource, Inc. . . . .	21	605			
NRG Energy, Inc. . . . .	377	29,353			

All financial instruments listed in the Portfolio of Investments are considered Level 1, measured at fair value on a recurring basis based on quoted prices for identical assets in active markets as of and for the period ended June 30, 2024.

For additional information about significant accounting policies, including valuation of investments, refer to the Fund's most recent annual or semi-annual report.

# GOTHAM HEDGED CORE FUND

## Portfolio of Investments June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>LONG POSITIONS — 137.7%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>COMMON STOCKS — 137.7%</b>			<b>Consumer Services — 2.8%</b>		
<b>Capital Goods — 9.0%</b>			Booking Holdings, Inc. <sup>†</sup> . . . . .	25	\$ 99,037
A. O. Smith Corp. . . . .	172	\$ 14,066	Darden Restaurants, Inc. . . . .	11	1,665
Caterpillar, Inc. . . . .	141	46,967	Las Vegas Sands Corp. . . . .	60	2,655
Fastenal Co. . . . .	538	33,808	Marriott International, Inc., Class A. . . . .	6	1,451
GE Vernova, Inc. <sup>†*</sup> . . . . .	36	6,174	McDonald's Corp. <sup>†</sup> . . . . .	133	33,894
General Electric Co. <sup>†</sup> . . . . .	147	23,369	Wynn Resorts Ltd. . . . .	47	4,206
Illinois Tool Works, Inc. . . . .	4	948	Yum! Brands, Inc. <sup>†</sup> . . . . .	153	20,266
Lockheed Martin Corp. <sup>†</sup> . . . . .	197	92,019			<u>163,174</u>
Masco Corp. . . . .	235	15,667	<b>Consumer Staples Distribution &amp; Retail — 1.6%</b>		
Northrop Grumman Corp. <sup>†</sup> . . . . .	14	6,103	Kroger Co. (The) <sup>†</sup> . . . . .	1,804	90,074
Otis Worldwide Corp. . . . .	210	20,215	Sysco Corp. <sup>†</sup> . . . . .	57	4,069
Snap-on, Inc. <sup>†</sup> . . . . .	282	73,712			<u>94,143</u>
Textron, Inc. . . . .	625	53,662	<b>Energy — 2.2%</b>		
Trane Technologies PLC (Ireland) . . . . .	19	6,250	Baker Hughes Co. . . . .	32	1,125
Westinghouse Air Brake Technologies Corp. . . . .	238	37,616	ConocoPhillips. . . . .	2	229
WW Grainger, Inc. <sup>†</sup> . . . . .	97	87,517	Devon Energy Corp. . . . .	13	616
		<u>518,093</u>	Diamondback Energy, Inc. . . . .	49	9,809
<b>Commercial &amp; Professional Services — 2.3%</b>			EOG Resources, Inc. . . . .	216	27,188
Automatic Data Processing, Inc. . . . .	113	26,972	Exxon Mobil Corp. <sup>†</sup> . . . . .	419	48,235
Jacobs Solutions, Inc. . . . .	74	10,339	Halliburton Co. . . . .	401	13,546
Leidos Holdings, Inc. . . . .	335	48,870	Marathon Oil Corp. . . . .	157	4,501
Republic Services, Inc. . . . .	245	47,613	Marathon Petroleum Corp. . . . .	22	3,817
		<u>133,794</u>	Phillips 66 . . . . .	94	13,270
<b>Consumer Discretionary Distribution &amp; Retail — 7.6%</b>			Valero Energy Corp. . . . .	19	2,979
Amazon.com, Inc. <sup>†*</sup> . . . . .	912	176,244			<u>125,315</u>
AutoZone, Inc. <sup>†*</sup> . . . . .	6	17,785	<b>Financial Services — 10.8%</b>		
Best Buy Co., Inc. <sup>†</sup> . . . . .	24	2,023	Berkshire Hathaway, Inc., Class B <sup>†*</sup> . . . . .	249	101,293
eBay, Inc. <sup>†</sup> . . . . .	1,139	61,187	Cboe Global Markets, Inc. <sup>†</sup> . . . . .	698	118,702
Genuine Parts Co. <sup>†</sup> . . . . .	385	53,253	CME Group, Inc. <sup>†</sup> . . . . .	470	92,402
Home Depot, Inc. (The) . . . . .	70	24,097	Corpay, Inc. <sup>*</sup> . . . . .	164	43,691
LKQ Corp. . . . .	859	35,726	Fiserv, Inc. <sup>†*</sup> . . . . .	717	106,862
Lowe's Cos., Inc. <sup>†</sup> . . . . .	137	30,203	Intercontinental Exchange, Inc. . . . .	38	5,202
Ross Stores, Inc. . . . .	78	11,335	Mastercard, Inc., Class A <sup>†</sup> . . . . .	83	36,616
TJX Cos., Inc. (The) . . . . .	81	8,918	PayPal Holdings, Inc. <sup>†*</sup> . . . . .	629	36,501
Ulta Beauty, Inc. <sup>*</sup> . . . . .	44	16,978	Visa, Inc., Class A <sup>†</sup> . . . . .	305	80,053
		<u>437,749</u>			<u>621,322</u>
<b>Consumer Durables &amp; Apparel — 4.8%</b>			<b>Food, Beverage &amp; Tobacco — 8.4%</b>		
Deckers Outdoor Corp. <sup>†</sup> . . . . .	23	22,263	Altria Group, Inc. <sup>†</sup> . . . . .	2,273	103,535
Garmin Ltd. (Switzerland) <sup>†</sup> . . . . .	1,094	178,234	Archer-Daniels-Midland Co. . . . .	537	32,462
PulteGroup, Inc. . . . .	217	23,892	Bunge Global SA (Switzerland) . . . . .	5	534
Tapestry, Inc. . . . .	1,167	49,936	Coca-Cola Co. (The) <sup>†</sup> . . . . .	1,193	75,935
		<u>274,325</u>	Conagra Brands, Inc. <sup>†</sup> . . . . .	357	10,146
			General Mills, Inc. <sup>†</sup> . . . . .	92	5,820
			Hormel Foods Corp. <sup>†</sup> . . . . .	415	12,653

# GOTHAM HEDGED CORE FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Food, Beverage &amp; Tobacco — (Continued)</b>			<b>Materials — 1.3%</b>		
Kellanova <sup>†</sup> . . . . .	322	\$ 18,573	Ball Corp. . . . .	289	\$ 17,346
Keurig Dr Pepper, Inc. <sup>†</sup> . . . . .	843	28,156	International Paper Co. . . . .	243	10,485
Kraft Heinz Co. (The) <sup>†</sup> . . . . .	2,164	69,724	Martin Marietta Materials, Inc. . . . .	78	42,260
McCormick & Co., Inc., non-voting shares <sup>†</sup> . . . . .	213	15,110	Packaging Corp. of America . . . . .	35	6,390
Molson Coors Beverage Co., Class B <sup>†</sup> . . . . .	466	23,687			<u>76,481</u>
Mondelez International, Inc., Class A . . . . .	537	35,141	<b>Media &amp; Entertainment — 9.4%</b>		
Philip Morris International, Inc. <sup>†</sup> . . . .	479	48,537	Alphabet, Inc., Class A <sup>†</sup> . . . . .	1,085	197,633
		<u>480,013</u>	Charter Communications, Inc., Class A <sup>†</sup> . . . . .	13	3,886
<b>Health Care Equipment &amp; Services — 16.9%</b>			Electronic Arts, Inc. <sup>†</sup> . . . . .	25	3,483
Abbott Laboratories <sup>†</sup> . . . . .	154	16,002	Interpublic Group of Cos., Inc. (The). . . . .	804	23,388
Cardinal Health, Inc. <sup>†</sup> . . . . .	992	97,533	Meta Platforms, Inc., Class A <sup>†</sup> . . . . .	303	152,779
Cencora, Inc. <sup>†</sup> . . . . .	653	147,121	Netflix, Inc. <sup>†</sup> . . . . .	127	85,710
Centene Corp. <sup>†</sup> . . . . .	89	5,901	Omnicom Group, Inc. <sup>†</sup> . . . . .	506	45,388
Cigna Group (The) <sup>†</sup> . . . . .	213	70,411	Take-Two Interactive Software, Inc. <sup>†</sup> . . . . .	16	2,488
CVS Health Corp. . . . .	670	39,570	Walt Disney Co. (The) . . . . .	276	27,404
DaVita, Inc. <sup>†</sup> . . . . .	36	4,989			<u>542,159</u>
Elevance Health, Inc. . . . .	16	8,670	<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — 3.7%</b>		
GE HealthCare Technologies, Inc. <sup>†</sup> . . .	373	29,064	AbbVie, Inc. . . . .	135	23,155
HCA Healthcare, Inc. . . . .	11	3,534	Amgen, Inc. <sup>†</sup> . . . . .	47	14,685
Hologic, Inc. <sup>†</sup> . . . . .	207	15,370	Bristol-Myers Squibb Co. . . . .	151	6,271
Humana, Inc. . . . .	407	152,076	Danaher Corp. <sup>†</sup> . . . . .	66	16,490
McKesson Corp. <sup>†</sup> . . . . .	264	154,187	Gilead Sciences, Inc. . . . .	1,250	85,763
Medtronic PLC (Ireland) . . . . .	258	20,307	Johnson & Johnson <sup>†</sup> . . . . .	331	48,379
Molina Healthcare, Inc. <sup>†</sup> . . . . .	324	96,325	Merck & Co., Inc. <sup>†</sup> . . . . .	120	14,856
Solventum Corp. <sup>†</sup> . . . . .	1,167	61,711			<u>209,599</u>
UnitedHealth Group, Inc. . . . .	96	48,889	<b>Semiconductors &amp; Semiconductor Equipment — 9.6%</b>		
		<u>971,660</u>	Applied Materials, Inc. <sup>†</sup> . . . . .	381	89,912
<b>Household &amp; Personal Products — 4.4%</b>			Broadcom, Inc. <sup>†</sup> . . . . .	52	83,488
Church & Dwight Co., Inc. <sup>†</sup> . . . . .	27	2,799	KLA Corp. <sup>†</sup> . . . . .	96	79,153
Clorox Co. (The) . . . . .	3	410	Lam Research Corp. <sup>†</sup> . . . . .	55	58,567
Colgate-Palmolive Co. <sup>†</sup> . . . . .	847	82,193	Qorvo, Inc. <sup>†</sup> . . . . .	129	14,969
Kimberly-Clark Corp. <sup>†</sup> . . . . .	641	88,586	QUALCOMM, Inc. . . . .	978	194,798
Procter & Gamble Co. (The) <sup>†</sup> . . . . .	471	77,677	Skyworks Solutions, Inc. . . . .	273	29,096
		<u>251,665</u>			<u>549,983</u>
<b>Insurance — 5.0%</b>			<b>Software &amp; Services — 11.0%</b>		
Aon PLC, Class A (Ireland). . . . .	194	56,954	Accenture PLC, Class A (Ireland) . . .	404	122,578
Arthur J Gallagher & Co. . . . .	28	7,261	Gen Digital, Inc. . . . .	31	774
Brown & Brown, Inc. <sup>†</sup> . . . . .	709	63,392	GoDaddy, Inc., Class A <sup>†</sup> . . . . .	150	20,957
Marsh & McLennan Cos., Inc. <sup>†</sup> . . . . .	95	20,018	International Business Machines Corp. <sup>†</sup> . . . . .	194	33,552
Progressive Corp. (The) . . . . .	241	50,058	Microsoft Corp. <sup>†</sup> . . . . .	613	273,980
Willis Towers Watson PLC (Ireland) <sup>†</sup> .	342	89,652	Roper Technologies, Inc. <sup>†</sup> . . . . .	10	5,637
		<u>287,335</u>			

# GOTHAM HEDGED CORE FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Software &amp; Services — (Continued)</b>			<b>Capital Goods — (Continued)</b>		
Salesforce, Inc. <sup>†</sup> . . . . .	217	\$ 55,791	Carrier Global Corp. . . . .	(386)	\$ (24,349)
VeriSign, Inc. <sup>†*</sup> . . . . .	659	117,170	Deere & Co. . . . .	(12)	(4,484)
		630,439	Hubbell, Inc. . . . .	(15)	(5,482)
			Rockwell Automation, Inc. . . . .	(56)	(15,416)
					(95,050)
<b>Technology Hardware &amp; Equipment — 20.2%</b>			<b>Commercial &amp; Professional Services — (1.0)%</b>		
Amphenol Corp., Class A . . . . .	24	1,617	Copart, Inc.* . . . . .	(264)	(14,298)
Apple, Inc. <sup>†</sup> . . . . .	1,275	268,540	Dayforce, Inc.* . . . . .	(615)	(30,504)
CDW Corp. <sup>†</sup> . . . . .	319	71,405	Equifax, Inc. . . . .	(33)	(8,001)
Cisco Systems, Inc. <sup>†</sup> . . . . .	2,450	116,400	Rollins, Inc. . . . .	(58)	(2,830)
F5, Inc. <sup>†*</sup> . . . . .	688	118,494	Verisk Analytics, Inc. . . . .	(5)	(1,348)
HP, Inc. <sup>†</sup> . . . . .	1,440	50,429			(56,981)
Jabil, Inc. <sup>†</sup> . . . . .	1,241	135,008	<b>Consumer Discretionary Distribution &amp; Retail — (0.2)%</b>		
Juniper Networks, Inc. <sup>†</sup> . . . . .	2,822	102,890	CarMax, Inc.* . . . . .	(44)	(3,227)
Keysight Technologies, Inc. <sup>†*</sup> . . . . .	314	42,940	Tractor Supply Co. . . . .	(36)	(9,720)
Motorola Solutions, Inc. <sup>†</sup> . . . . .	168	64,856			(12,947)
NetApp, Inc. <sup>†</sup> . . . . .	911	117,337	<b>Consumer Durables &amp; Apparel — (0.8)%</b>		
TE Connectivity Ltd. (Switzerland) . .	453	68,145	Lululemon Athletica, Inc.* . . . . .	(85)	(25,390)
		1,158,061	NIKE, Inc., Class B . . . . .	(63)	(4,748)
			Ralph Lauren Corp. . . . .	(79)	(13,830)
<b>Telecommunication Services — 3.5%</b>					(43,968)
AT&T, Inc. <sup>†</sup> . . . . .	1,087	20,773	<b>Consumer Services — (1.0)%</b>		
T-Mobile US, Inc. <sup>†</sup> . . . . .	674	118,745	Airbnb, Inc., Class A* . . . . .	(104)	(15,769)
Verizon Communications, Inc. <sup>†</sup> . . . .	1,430	58,973	Carnival Corp. (Panama)* . . . . .	(746)	(13,965)
		198,491	Chipotle Mexican Grill, Inc.* . . . . .	(91)	(5,701)
<b>Transportation — 1.1%</b>			Norwegian Cruise Line Holdings Ltd. (Bermuda)* . . . . .	(726)	(13,642)
CSX Corp. . . . .	1,012	33,851	Royal Caribbean Cruises Ltd. (Liberia)* . . . . .	(49)	(7,812)
Delta Air Lines, Inc. <sup>†</sup> . . . . .	332	15,750			(56,889)
FedEx Corp. <sup>†</sup> . . . . .	51	15,292	<b>Energy — (0.3)%</b>		
		64,893	Targa Resources Corp. . . . .	(42)	(5,409)
<b>Utilities — 2.1%</b>			Williams Cos., Inc. (The) . . . . .	(317)	(13,472)
NRG Energy, Inc. <sup>†</sup> . . . . .	1,524	118,659			(18,881)
<b>TOTAL COMMON STOCKS</b>			<b>Equity Real Estate Investment Trusts (REITs) — (1.2)%</b>		
(Cost \$6,622,358) . . . . .		7,907,353	American Tower Corp. . . . .	(84)	(16,328)
<b>TOTAL LONG POSITIONS - 137.7%</b>			Crown Castle, Inc. . . . .	(68)	(6,644)
(Cost \$6,622,358) . . . . .		7,907,353	Digital Realty Trust, Inc. . . . .	(28)	(4,257)
			Equinix, Inc. . . . .	(33)	(24,968)
<b>SHORT POSITIONS — (39.6)%</b>			Healthpeak Properties, Inc. . . . .	(8)	(157)
<b>COMMON STOCKS — (39.6)%</b>			Iron Mountain, Inc. . . . .	(82)	(7,349)
<b>Automobiles &amp; Components — (0.6)%</b>					
Ford Motor Co. . . . .	(1,724)	(21,619)			
Tesla, Inc.* . . . . .	(58)	(11,477)			
		(33,096)			
<b>Capital Goods — (1.7)%</b>					
Axon Enterprise, Inc.* . . . . .	(60)	(17,654)			
Boeing Co. (The)* . . . . .	(152)	(27,665)			

# GOTHAM HEDGED CORE FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Equity Real Estate Investment Trusts (REITs) — (Continued)</b>			<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (Continued)</b>		
SBA Communications Corp. ....	(21)	\$ (4,122)	Mettler-Toledo International, Inc.* . . .	(4)	\$ (5,590)
Weyerhaeuser Co. ....	(164)	(4,656)	Moderna, Inc.* . . . . .	(167)	(19,831)
		(68,481)	Pfizer, Inc. . . . .	(559)	(15,641)
<b>Financial Services — (0.3)%</b>			Revvity, Inc. . . . .	(147)	(15,414)
MarketAxess Holdings, Inc. ....	(35)	(7,019)	West Pharmaceutical Services, Inc. .	(109)	(35,904)
MSCI, Inc. ....	(23)	(11,080)	Zoetis, Inc. ....	(31)	(5,374)
		(18,099)			(167,748)
<b>Food, Beverage &amp; Tobacco — (0.9)%</b>			<b>Real Estate Management &amp; Development — (0.5)%</b>		
J M Smucker Co. (The) . . . . .	(120)	(13,085)	CoStar Group, Inc.* . . . . .	(408)	(30,249)
Lamb Weston Holdings, Inc. ....	(398)	(33,464)	<b>Semiconductors &amp; Semiconductor Equipment — (3.7)%</b>		
Monster Beverage Corp.* . . . . .	(108)	(5,394)	Advanced Micro Devices, Inc.* . . . .	(218)	(35,362)
		(51,943)	Analog Devices, Inc. . . . .	(57)	(13,011)
<b>Health Care Equipment &amp; Services — (3.0)%</b>			Enphase Energy, Inc.* . . . . .	(99)	(9,871)
Boston Scientific Corp.* . . . . .	(10)	(770)	First Solar, Inc.* . . . . .	(91)	(20,517)
Cooper Cos., Inc. (The) . . . . .	(228)	(19,904)	Intel Corp. . . . .	(1,168)	(36,173)
Dexcom, Inc.* . . . . .	(287)	(32,540)	Monolithic Power Systems, Inc. . . . .	(30)	(24,650)
Edwards Lifesciences Corp.* . . . . .	(223)	(20,599)	NVIDIA Corp. ....	(336)	(41,510)
IDEXX Laboratories, Inc.* . . . . .	(37)	(18,026)	ON Semiconductor Corp.* . . . . .	(71)	(4,867)
Insulet Corp.* . . . . .	(127)	(25,629)	Teradyne, Inc. . . . .	(90)	(13,346)
Intuitive Surgical, Inc.* . . . . .	(50)	(22,242)	Texas Instruments, Inc. . . . .	(74)	(14,395)
STERIS PLC (Ireland) . . . . .	(113)	(24,808)			(213,702)
Stryker Corp. ....	(15)	(5,104)	<b>Software &amp; Services — (4.7)%</b>		
		(169,622)	Adobe, Inc.* . . . . .	(56)	(31,110)
<b>Insurance — (0.3)%</b>			Autodesk, Inc.* . . . . .	(96)	(23,755)
Everest Group Ltd. (Bermuda) . . . . .	(45)	(17,146)	CrowdStrike Holdings, Inc., Class A* .	(87)	(33,338)
<b>Materials — (2.0)%</b>			Fair Isaac Corp.* . . . . .	(12)	(17,864)
Air Products and Chemicals, Inc. . . .	(62)	(15,999)	Fortinet, Inc.* . . . . .	(516)	(31,099)
Albemarle Corp. ....	(83)	(7,928)	Intuit, Inc. . . . .	(10)	(6,572)
CF Industries Holdings, Inc. ....	(356)	(26,387)	Oracle Corp. . . . .	(161)	(22,733)
Freeport-McMoRan, Inc. ....	(436)	(21,190)	Palo Alto Networks, Inc.* . . . . .	(113)	(38,308)
Mosaic Co. (The) . . . . .	(432)	(12,485)	PTC, Inc.* . . . . .	(41)	(7,449)
Newmont Corp. ....	(696)	(29,141)	ServiceNow, Inc.* . . . . .	(48)	(37,760)
		(113,130)	Tyler Technologies, Inc.* . . . . .	(45)	(22,625)
<b>Media &amp; Entertainment — (1.0)%</b>					(272,613)
Live Nation Entertainment, Inc.* . . . .	(378)	(35,434)	<b>Technology Hardware &amp; Equipment — (1.9)%</b>		
Warner Bros Discovery, Inc.* . . . . .	(2,624)	(19,522)	Arista Networks, Inc.* . . . . .	(64)	(22,431)
		(54,956)	Seagate Technology Holdings PLC		
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (2.9)%</b>			(Ireland) . . . . .	(164)	(16,936)
Bio-Techne Corp. ....	(250)	(17,913)	Super Micro Computer, Inc.* . . . . .	(38)	(31,135)
Catalent, Inc.* . . . . .	(375)	(21,086)	Western Digital Corp.* . . . . .	(401)	(30,384)
Charles River Laboratories			Zebra Technologies Corp., Class A* .	(25)	(7,723)
International, Inc.* . . . . .	(58)	(11,982)			(108,609)
Eli Lilly & Co. ....	(21)	(19,013)			

# GOTHAM HEDGED CORE FUND

## Portfolio of Investments (Concluded) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Transportation — (1.4)%</b>			<b>Utilities — (Continued)</b>		
CH Robinson Worldwide, Inc. ....	(136)	\$ (11,984)	NextEra Energy, Inc. ....	(248)	\$ (17,561)
JB Hunt Transport Services, Inc. ...	(69)	(11,040)	NiSource, Inc. ....	(738)	(21,262)
Norfolk Southern Corp. ....	(83)	(17,819)	Pinnacle West Capital Corp. ....	(302)	(23,067)
Old Dominion Freight Line, Inc. ....	(81)	(14,305)	PPL Corp. ....	(413)	(11,419)
Southwest Airlines Co. ....	(148)	(4,234)	Public Service Enterprise Group,		
Uber Technologies, Inc.* ....	(263)	(19,115)	Inc. ....	(99)	(7,296)
United Airlines Holdings, Inc.* ....	(87)	(4,234)	Sempra ....	(367)	(27,914)
		<u>(82,731)</u>	Southern Co. (The) ....	(227)	(17,608)
			Vistra Corp. ....	(397)	(34,134)
<b>Utilities — (10.2)%</b>			WEC Energy Group, Inc. ....	(229)	(17,967)
AES Corp. (The) ....	(1,033)	(18,150)	Xcel Energy, Inc. ....	(546)	(29,162)
Alliant Energy Corp. ....	(533)	(27,130)			<u>(587,051)</u>
Ameren Corp. ....	(405)	(28,800)			
American Electric Power Co., Inc. ...	(198)	(17,373)	<b>TOTAL COMMON STOCKS</b>		
American Water Works Co., Inc. ....	(213)	(27,511)	(Proceeds \$2,389,394) ....		<u>(2,273,892)</u>
Atmos Energy Corp. ....	(189)	(22,047)			
CenterPoint Energy, Inc. ....	(719)	(22,275)	<b>TOTAL SHORT POSITIONS - (39.6)%</b>		
CMS Energy Corp. ....	(177)	(10,537)	(Proceeds \$2,389,394) ....		<u>(2,273,892)</u>
Consolidated Edison, Inc. ....	(246)	(21,997)			
Constellation Energy Corp. ....	(108)	(21,629)	<b>OTHER ASSETS IN EXCESS OF</b>		
Dominion Energy, Inc. ....	(397)	(19,453)	<b>LIABILITIES - 1.9%</b> ....		<u>108,448</u>
DTE Energy Co. ....	(118)	(13,099)	<b>NET ASSETS - 100.0%</b> ....		<u><u>\$ 5,741,909</u></u>
Edison International. ....	(253)	(18,168)			
Entergy Corp. ....	(186)	(19,902)			
Evergy, Inc. ....	(434)	(22,989)			
Eversource Energy ....	(478)	(27,107)			
Exelon Corp. ....	(834)	(28,865)			
FirstEnergy Corp. ....	(330)	(12,629)			

† Security position is either entirely or partially held in a segregated account as collateral for securities sold short.

\* Non-income producing.

PLC Public Limited Company

All financial instruments listed in the Portfolio of Investments are considered Level 1, measured at fair value on a recurring basis based on quoted prices for identical assets in active markets as of and for the period ended June 30, 2024.

For additional information about significant accounting policies, including valuation of investments, refer to the Fund's most recent annual or semi-annual report.



# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — 94.9%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Capital Goods — 8.4%</b>			<b>Consumer Durables &amp; Apparel — (Continued)</b>		
A. O. Smith Corp. ....	721	\$ 58,964	PulteGroup, Inc. ....	371	\$ 40,847
Builders FirstSource, Inc. <sup>(a)*</sup> .....	620	85,814	Tapestry, Inc. ....	2,478	106,034
Caterpillar, Inc. ....	442	147,230			483,797
Cummins, Inc. ....	68	18,831	<b>Consumer Services — 2.0%</b>		
Fastenal Co. ....	981	61,646	Booking Holdings, Inc. <sup>(a)</sup> .....	49	194,113
Howmet Aerospace, Inc. ....	104	8,074	Darden Restaurants, Inc. ....	40	6,053
Illinois Tool Works, Inc. ....	65	15,403	Marriott International, Inc., Class A <sup>(a)</sup> .....	99	23,935
Ingersoll Rand, Inc. ....	73	6,631	McDonald's Corp. ....	257	65,494
Lockheed Martin Corp. <sup>(a)</sup> .....	398	185,906	Wynn Resorts Ltd. ....	111	9,935
Masco Corp. ....	1,175	78,337	Yum! Brands, Inc. ....	276	36,559
Northrop Grumman Corp. ....	18	7,847			336,089
Otis Worldwide Corp. ....	681	65,553	<b>Consumer Staples Distribution &amp; Retail — 1.0%</b>		
PACCAR, Inc. ....	100	10,294	Kroger Co. (The) <sup>(a)</sup> .....	3,310	165,268
Pentair PLC (Ireland) .....	54	4,140	Sysco Corp. ....	82	5,854
Snap-on, Inc. <sup>(a)</sup> .....	651	170,165			171,122
Textron, Inc. ....	1,528	131,194	<b>Energy — 1.1%</b>		
Trane Technologies PLC (Ireland) . . .	182	59,865	Baker Hughes Co. ....	83	2,919
Westinghouse Air Brake Technologies Corp. ....	639	100,994	Devon Energy Corp. ....	34	1,612
WW Grainger, Inc. <sup>(a)</sup> .....	218	196,688	Diamondback Energy, Inc. ....	76	15,214
		1,413,576	EOG Resources, Inc. ....	339	42,670
<b>Commercial &amp; Professional Services — 1.8%</b>			Exxon Mobil Corp. ....	568	65,388
Automatic Data Processing, Inc. ....	266	63,491	Halliburton Co. ....	548	18,511
Jacobs Solutions, Inc. ....	425	59,377	Marathon Oil Corp. ....	112	3,211
Leidos Holdings, Inc. ....	762	111,161	Marathon Petroleum Corp. ....	33	5,725
Republic Services, Inc. ....	364	70,740	Phillips 66 .....	112	15,811
		304,769	Valero Energy Corp. ....	52	8,152
<b>Consumer Discretionary Distribution &amp; Retail — 3.7%</b>					179,213
Amazon.com, Inc. <sup>(a)*</sup> .....	805	155,566	<b>Financial Services — 7.4%</b>		
AutoZone, Inc. * .....	10	29,641	Berkshire Hathaway, Inc., Class B <sup>(a)*</sup> .....	521	211,943
Best Buy Co., Inc. ....	48	4,046	Cboe Global Markets, Inc. ....	1,147	195,059
eBay, Inc. <sup>(a)</sup> .....	1,708	91,754	CME Group, Inc. ....	803	157,870
Genuine Parts Co. ....	599	82,854	Corpay, Inc. * .....	443	118,020
Home Depot, Inc. (The) .....	130	44,751	Fiserv, Inc. <sup>(a)*</sup> .....	1,560	232,502
LKQ Corp. ....	2,362	98,235	Intercontinental Exchange, Inc. ....	212	29,021
Lowe's Cos., Inc. ....	165	36,376	Mastercard, Inc., Class A .....	132	58,233
Ross Stores, Inc. ....	168	24,414	PayPal Holdings, Inc. * .....	1,420	82,402
TJX Cos., Inc. (The) .....	53	5,835	Visa, Inc., Class A <sup>(a)</sup> .....	609	159,844
Ulta Beauty, Inc. * .....	116	44,761			1,244,894
		618,233	<b>Food, Beverage &amp; Tobacco — 6.2%</b>		
<b>Consumer Durables &amp; Apparel — 2.9%</b>			Altria Group, Inc. <sup>(a)</sup> .....	4,600	209,530
Deckers Outdoor Corp. * .....	62	60,013	Archer-Daniels-Midland Co. ....	1,264	76,409
Garmin Ltd. (Switzerland) .....	1,649	268,655	Bunge Global SA (Switzerland) . . . .	75	8,008
Hasbro, Inc. ....	141	8,248			

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Food, Beverage &amp; Tobacco — (Continued)</b>			<b>Insurance — (Continued)</b>		
Coca-Cola Co. (The) <sup>(a)</sup> . . . . .	2,299	\$ 146,331	Brown & Brown, Inc. . . . .	1,500	\$ 134,115
Conagra Brands, Inc. . . . .	912	25,919	Marsh & McLennan Cos., Inc. <sup>(a)</sup> . . . .	191	40,248
General Mills, Inc. <sup>(a)</sup> . . . . .	139	8,793	Progressive Corp. (The) . . . . .	343	71,245
Hormel Foods Corp. . . . .	1,056	32,197	Willis Towers Watson PLC (Ireland) . .	703	184,284
Kellanova <sup>(a)</sup> . . . . .	901	51,970			<u>565,319</u>
Keurig Dr Pepper, Inc. <sup>(a)</sup> . . . . .	1,805	60,287	<b>Materials — 1.5%</b>		
Kraft Heinz Co. (The) <sup>(a)</sup> . . . . .	4,195	135,163	Avery Dennison Corp. . . . .	33	7,216
McCormick & Co., Inc., non-voting shares . . . . .	340	24,120	Ball Corp. . . . .	1,244	74,665
Molson Coors Beverage Co., Class B <sup>(a)</sup> . . . . .	1,395	70,908	Ecolab, Inc. . . . .	1	238
Mondelez International, Inc., Class A <sup>(a)</sup> . . . . .	1,096	71,722	International Paper Co. . . . .	728	31,413
Philip Morris International, Inc. . . . .	1,146	116,124	Martin Marietta Materials, Inc. . . . .	170	92,106
		<u>1,037,481</u>	Packaging Corp. of America. . . . .	204	37,242
					<u>242,880</u>
<b>Health Care Equipment &amp; Services — 11.3%</b>			<b>Media &amp; Entertainment — 6.2%</b>		
Abbott Laboratories . . . . .	246	25,562	Alphabet, Inc., Class A <sup>(a)</sup> . . . . .	1,633	297,451
Cardinal Health, Inc. <sup>(a)</sup> . . . . .	1,835	180,417	Charter Communications, Inc., Class A* . . . . .	15	4,484
Cencora, Inc. <sup>(a)</sup> . . . . .	1,172	264,051	Electronic Arts, Inc. . . . .	123	17,137
Centene Corp.* . . . . .	122	8,089	Interpublic Group of Cos., Inc. (The) <sup>(a)</sup> . . . . .	2,918	84,885
Cigna Group (The) . . . . .	444	146,773	Meta Platforms, Inc., Class A <sup>(a)</sup> . . . .	592	298,498
CVS Health Corp. . . . .	1,519	89,712	Netflix, Inc. <sup>(a)*</sup> . . . . .	221	149,148
DaVita, Inc.* . . . . .	104	14,411	Omnicom Group, Inc. <sup>(a)</sup> . . . . .	1,298	116,431
Elevance Health, Inc. . . . .	17	9,212	Take-Two Interactive Software, Inc.* .	24	3,732
GE HealthCare Technologies, Inc. <sup>(a)</sup> .	614	47,843	Walt Disney Co. (The) . . . . .	692	68,709
HCA Healthcare, Inc. . . . .	124	39,839			<u>1,040,475</u>
Hologic, Inc.* . . . . .	425	31,556	<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — 2.4%</b>		
Humana, Inc. <sup>(a)</sup> . . . . .	735	274,633	AbbVie, Inc. . . . .	192	32,932
McKesson Corp. <sup>(a)</sup> . . . . .	458	267,490	Amgen, Inc. . . . .	67	20,934
Medtronic PLC (Ireland) . . . . .	815	64,149	Bristol-Myers Squibb Co. . . . .	941	39,080
Molina Healthcare, Inc. <sup>(a)*</sup> . . . . .	623	185,218	Danaher Corp. . . . .	100	24,985
Solventum Corp.* . . . . .	2,761	146,002	Gilead Sciences, Inc. <sup>(a)</sup> . . . . .	2,449	168,026
UnitedHealth Group, Inc. . . . .	145	73,843	Johnson & Johnson <sup>(a)</sup> . . . . .	664	97,050
Universal Health Services, Inc., Class B . . . . .	150	27,739	Merck & Co., Inc. . . . .	148	18,322
		<u>1,896,539</u>			<u>401,329</u>
<b>Household &amp; Personal Products — 2.8%</b>			<b>Semiconductors &amp; Semiconductor Equipment — 7.3%</b>		
Church & Dwight Co., Inc. . . . .	34	3,525	Applied Materials, Inc. <sup>(a)</sup> . . . . .	801	189,028
Colgate-Palmolive Co. <sup>(a)</sup> . . . . .	1,613	156,526	Broadcom, Inc. <sup>(a)</sup> . . . . .	113	181,425
Kimberly-Clark Corp. <sup>(a)</sup> . . . . .	1,215	167,913	KLA Corp. <sup>(a)</sup> . . . . .	195	160,779
Procter & Gamble Co. (The) <sup>(a)</sup> . . . . .	851	140,347	Lam Research Corp. <sup>(a)</sup> . . . . .	115	122,458
		<u>468,311</u>	Qorvo, Inc.* . . . . .	701	81,344
<b>Insurance — 3.4%</b>			QUALCOMM, Inc. <sup>(a)</sup> . . . . .	1,942	386,808
Aon PLC, Class A (Ireland). . . . .	403	118,313	Skyworks Solutions, Inc. <sup>(a)</sup> . . . . .	963	102,636
Arthur J Gallagher & Co. . . . .	66	17,114			<u>1,224,478</u>

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Software &amp; Services — 6.7%</b>			<b>Utilities — 1.5%</b>		
Accenture PLC, Class A (Ireland) . . .	807	\$ 244,852	NRG Energy, Inc. <sup>(a)</sup> . . . . .	3,130	\$ 243,702
Adobe, Inc. <sup>*</sup> . . . . .	161	89,442	TOTAL COMMON STOCKS		
Gartner, Inc. <sup>*</sup> . . . . .	1	449	(Cost \$13,706,393) . . . . .		15,889,922
Gen Digital, Inc. <sup>(a)</sup> . . . . .	782	19,534	OTHER ASSETS IN EXCESS OF		
GoDaddy, Inc., Class A <sup>*</sup> . . . . .	266	37,163	LIABILITIES - 5.1% . . . . .		850,867
International Business Machines			NET ASSETS - 100.0% . . . . .		\$ 16,740,789
Corp. <sup>(a)</sup> . . . . .	456	78,865			
Microsoft Corp. <sup>(a)</sup> . . . . .	726	324,486			
Roper Technologies, Inc. . . . .	15	8,455			
Salesforce, Inc. <sup>(a)</sup> . . . . .	374	96,155			
VeriSign, Inc. <sup>(a)*</sup> . . . . .	1,275	226,695			
		<u>1,126,096</u>			
<b>Technology Hardware &amp; Equipment — 13.8%</b>					
Amphenol Corp., Class A . . . . .	188	12,666			
Apple, Inc. <sup>(a)</sup> . . . . .	2,255	474,948			
CDW Corp. <sup>(a)</sup> . . . . .	693	155,121			
Cisco Systems, Inc. <sup>(a)</sup> . . . . .	4,972	236,220			
F5, Inc. <sup>(a)*</sup> . . . . .	1,160	199,787			
HP, Inc. . . . .	3,545	124,146			
Jabil, Inc. <sup>(a)</sup> . . . . .	2,679	291,448			
Juniper Networks, Inc. <sup>(a)</sup> . . . . .	5,075	185,034			
Keysight Technologies, Inc. <sup>*</sup> . . . . .	576	78,768			
Motorola Solutions, Inc. . . . .	355	137,048			
NetApp, Inc. <sup>(a)</sup> . . . . .	1,948	250,902			
Seagate Technology Holdings PLC					
(Ireland) . . . . .	2	207			
TE Connectivity Ltd. (Switzerland) . .	1,100	165,473			
		<u>2,311,768</u>			
<b>Telecommunication Services — 2.4%</b>					
AT&T, Inc. . . . .	2,897	55,362			
T-Mobile US, Inc. <sup>(a)</sup> . . . . .	1,280	225,510			
Verizon Communications, Inc. <sup>(a)</sup> . . . .	3,009	124,091			
		<u>404,963</u>			
<b>Transportation — 1.1%</b>					
CSX Corp. . . . .	2,540	84,963			
Delta Air Lines, Inc. . . . .	1,352	64,139			
FedEx Corp. <sup>(a)</sup> . . . . .	86	25,786			
		<u>174,888</u>			

(a) Security position is either entirely or partially designated as collateral for total return swaps.

\* Non-income producing.

PLC Public Limited Company

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

The portfolio matures between August 29, 2024 and January 12, 2029, however underlying individual contracts are entered into and closed (terminated) on a daily basis. The maturity date shown in the table below is the earliest maturity date for the specific entity. The following table represents the individual long and short positions and related values of total return swaps, which represents 3.9% of net assets as of June 30, 2024:

### Total Return Swaps

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
Long								
Capital Goods								
A. O. Smith Corp. . . .	USFF +0.250%	Weekly	MS	01/10/28	715	\$ 51,796	\$ 58,473	\$ 9,245
Builders FirstSource, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	562	89,038	77,786	(8,480)
Caterpillar, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	448	152,768	149,229	2,631
Cummins, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	67	18,672	18,554	1,364
Fastenal Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	976	62,205	61,332	1,832
Howmet Aerospace, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	113	8,910	8,772	260
Illinois Tool Works, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	62	14,828	14,692	580
Ingersoll Rand, Inc. . .	USFF +0.250%	Weekly	MS	01/12/29	69	6,144	6,268	414
Lockheed Martin Corp. . . . .	USFF +0.250%	Weekly	MS	08/29/24	383	165,329	178,899	27,206
Masco Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,184	75,799	78,937	6,943
Northrop Grumman Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	21	7,475	9,155	2,860
Otis Worldwide Corp. .	USFF +0.250%	Weekly	MS	01/12/29	665	63,098	64,013	3,578
PACCAR, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	102	10,829	10,500	80
Pentair PLC (Ireland) .	USFF +0.250%	Weekly	MS	07/08/27	53	3,071	4,064	1,173
Snap-on, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	631	157,207	164,937	19,340
Textron, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,474	129,546	126,558	2,169
Trane Technologies PLC (Ireland). . . . .	USFF +0.250%	Weekly	MS	01/12/29	183	49,389	60,194	13,105
Westinghouse Air Brake Technologies Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	634	103,526	100,204	886
WW Grainger, Inc. . . .	USFF +0.250%	Weekly	MS	08/29/24	206	181,588	185,861	12,616
					8,548	1,351,218	1,378,428	97,802
Commercial & Professional Services								
Automatic Data Processing, Inc. . . .								
USFF +0.250%	Weekly	MS	01/12/29	259	62,691	61,821	1,995	
Jacobs Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	416	59,022	58,119	1,588
Leidos Holdings, Inc. .	USFF +0.250%	Weekly	MS	07/11/28	749	85,626	109,264	27,619
Republic Services, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	359	52,443	69,768	20,015
Veralto Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	—	—	—	47
					1,783	259,782	298,972	51,264
Consumer Discretionary								
Distribution & Retail								
Amazon.com, Inc. . . .	USFF +0.250%	Weekly	MS	08/29/24	1,871	199,082	361,571	170,653

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Discretionary</b>								
<b>Distribution &amp; Retail — (continued)</b>								
AutoZone, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	7	\$ 17,780	\$ 20,749	\$ 3,716
Best Buy Co., Inc. . . .	USFF +0.250%	Weekly	MS	08/29/24	25	1,759	2,107	637
eBay, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	1,726	75,099	92,721	23,627
Genuine Parts Co. . . .	USFF +0.250%	Weekly	MS	07/11/28	593	76,403	82,024	10,695
Home Depot, Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	123	41,155	42,342	3,388
LKQ Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,387	103,617	99,275	234
Lowe's Cos., Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	164	31,021	36,155	7,620
Ross Stores, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	167	24,101	24,268	1,197
TJX Cos., Inc. (The) . . .	USFF +0.250%	Weekly	MS	01/10/28	51	4,267	5,615	2,238
Ulta Beauty, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	115	46,428	44,375	(177)
					<u>7,229</u>	<u>620,712</u>	<u>811,202</u>	<u>223,828</u>
<b>Consumer Durables &amp; Apparel</b>								
Deckers Outdoor Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	46	40,680	44,526	4,496
Garmin Ltd. (Switzerland) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,636	171,034	266,537	108,406
Hasbro, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	132	7,183	7,722	915
PulteGroup, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	375	27,961	41,287	14,700
Tapestry, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,455	68,789	105,049	41,609
					<u>4,644</u>	<u>315,647</u>	<u>465,121</u>	<u>170,126</u>
<b>Consumer Services</b>								
Booking Holdings, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	43	123,965	170,344	52,062
Darden Restaurants, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	45	6,840	6,809	286
Marriott International, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	01/10/28	101	18,845	24,419	9,551
McDonald's Corp. . . . .	USFF +0.250%	Weekly	MS	08/29/24	256	67,089	65,239	3,134
Wynn Resorts Ltd. . . . .	USFF +0.250%	Weekly	MS	01/12/29	111	10,467	9,934	(53)
Yum! Brands, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	270	34,274	35,764	3,590
					<u>826</u>	<u>261,480</u>	<u>312,509</u>	<u>68,570</u>
<b>Consumer Staples Distribution &amp; Retail</b>								
Kroger Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,306	152,402	165,069	24,900
Sysco Corp. . . . .	USFF +0.250%	Weekly	MS	08/29/24	84	5,365	5,997	1,543
					<u>3,390</u>	<u>157,767</u>	<u>171,066</u>	<u>26,443</u>
<b>Energy</b>								
Baker Hughes Co. . . . .	USFF +0.250%	Weekly	MS	07/08/27	91	2,674	3,200	814
Devon Energy Corp. . . .	USFF +0.250%	Weekly	MS	01/12/29	34	1,605	1,612	117
Diamondback Energy, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	62	12,148	12,412	790
EOG Resources, Inc. . . .	USFF +0.250%	Weekly	MS	01/12/29	322	41,605	40,530	440
Exxon Mobil Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	545	54,220	62,740	11,379
Halliburton Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	528	18,045	17,836	626
Marathon Oil Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	117	3,357	3,354	177

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Energy — (continued)</b>								
Marathon Petroleum Corp. . . . .	USFF +0.250%	Weekly	MS	07/06/26	29	\$ 3,896	\$ 5,031	\$ 1,561
Phillips 66 . . . . .	USFF +0.250%	Weekly	MS	07/11/28	113	13,867	15,952	3,435
Valero Energy Corp. . .	USFF +0.250%	Weekly	MS	01/12/29	53	8,329	8,308	747
					<u>1,894</u>	<u>159,746</u>	<u>170,975</u>	<u>20,086</u>
<b>Financial Services</b>								
Berkshire Hathaway, Inc., Class B . . . . .	USFF +0.250%	Weekly	MS	08/29/24	209	51,784	85,021	35,324
Cboe Global Markets, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,106	159,845	188,086	37,649
CME Group, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	781	160,986	153,545	(846)
Corpay, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	429	111,597	114,290	7,024
Fiserv, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,532	209,405	228,329	27,219
Intercontinental Exchange, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	206	27,510	28,199	2,353
Mastercard, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	08/29/24	204	62,907	89,997	31,023
PayPal Holdings, Inc..	USFF +0.250%	Weekly	MS	07/11/28	1,402	72,148	81,358	12,098
Visa, Inc., Class A. . .	USFF +0.250%	Weekly	MS	08/29/24	604	158,021	158,532	8,249
					<u>6,473</u>	<u>1,014,203</u>	<u>1,127,357</u>	<u>160,093</u>
<b>Food, Beverage &amp; Tobacco</b>								
Altria Group, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	4,505	189,059	205,203	52,672
Archer-Daniels-Midland Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,246	66,857	75,321	12,226
Bunge Global SA (Switzerland). . . . .	USFF +0.250%	Weekly	MS	01/12/29	71	7,013	7,581	923
Coca-Cola Co. (The) .	USFF +0.250%	Weekly	MS	07/06/26	2,301	132,091	146,459	24,125
Conagra Brands, Inc..	USFF +0.250%	Weekly	MS	07/11/28	824	23,307	23,418	3,612
General Mills, Inc. . . .	USFF +0.250%	Weekly	MS	08/29/24	140	8,760	8,856	3,989
Hormel Foods Corp. .	USFF +0.250%	Weekly	MS	07/11/28	1,015	31,654	30,947	1,043
Kellanova. . . . .	USFF +0.250%	Weekly	MS	01/10/28	824	53,059	47,528	(1,233)
Keurig Dr Pepper, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,755	52,424	58,617	9,446
Kraft Heinz Co. (The).	USFF +0.250%	Weekly	MS	08/29/24	4,165	143,484	134,196	5,928
McCormick & Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	344	20,742	24,403	4,814
Molson Coors Beverage Co., Class B. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,377	76,016	69,993	(2,134)
Mondelez International, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,117	72,633	73,096	4,201
Philip Morris International, Inc. . .	USFF +0.250%	Weekly	MS	08/29/24	<u>1,123</u>	<u>106,388</u>	<u>113,794</u>	<u>17,263</u>
					<u>20,807</u>	<u>983,487</u>	<u>1,019,412</u>	<u>136,875</u>
<b>Health Care Equipment &amp; Services</b>								
Abbott Laboratories. .	USFF +0.250%	Weekly	MS	08/29/24	203	19,887	21,094	3,069
Cardinal Health, Inc. .	USFF +0.250%	Weekly	MS	07/08/27	1,727	159,526	169,799	19,347



# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Health Care Equipment &amp; Services</b>								
<b>— (continued)</b>								
Cencora, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	1,145	\$ 234,538	\$ 257,968	\$ 34,684
Centene Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	117	7,839	7,757	274
Cigna Group (The) . .	USFF +0.250%	Weekly	MS	07/06/26	433	139,297	143,137	11,340
CVS Health Corp. . . .	USFF +0.250%	Weekly	MS	01/12/29	1,500	83,222	88,590	8,693
DaVita, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	100	7,703	13,857	6,504
Elevance Health, Inc..	USFF +0.250%	Weekly	MS	01/12/29	16	8,577	8,670	477
<b>GE HealthCare</b>								
Technologies, Inc. .	USFF +0.250%	Weekly	MS	07/08/27	610	41,181	47,531	8,077
HCA Healthcare, Inc..	USFF +0.250%	Weekly	MS	01/12/29	124	40,252	39,839	1,270
Hologic, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	424	31,164	31,482	1,586
Humana, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	732	247,254	273,512	37,044
McKesson Corp. . . . .	USFF +0.250%	Weekly	MS	01/05/26	452	203,609	263,986	69,933
<b>Medtronic PLC</b>								
(Ireland) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	795	64,962	62,574	766
<b>Molina Healthcare,</b>								
Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	610	192,699	181,353	(3,710)
Solventum Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,729	169,478	144,310	(18,447)
<b>UnitedHealth Group,</b>								
Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	144	70,396	73,333	5,871
<b>Universal Health</b>								
Services, Inc.,								
Class B. . . . .	USFF +0.250%	Weekly	MS	01/12/29	153	28,780	28,294	705
					<u>12,014</u>	<u>1,750,364</u>	<u>1,857,086</u>	<u>187,483</u>
<b>Household &amp; Personal Products</b>								
<b>Church &amp; Dwight Co.,</b>								
Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	32	2,750	3,318	750
<b>Colgate-Palmolive</b>								
Co. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,540	121,012	149,442	35,213
Kimberly-Clark Corp..	USFF +0.250%	Weekly	MS	01/07/27	1,221	145,135	168,742	39,700
<b>Procter &amp; Gamble Co.</b>								
(The) . . . . .	USFF +0.250%	Weekly	MS	07/08/27	827	122,763	136,389	23,893
					<u>3,620</u>	<u>391,660</u>	<u>457,891</u>	<u>99,556</u>
<b>Insurance</b>								
Aon PLC (Ireland) . . .	USFF +0.250%	Weekly	MS	01/12/29	397	117,786	116,551	3,695
<b>Arthur J Gallagher &amp;</b>								
Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	59	13,890	15,299	2,050
Brown & Brown, Inc. .	USFF +0.250%	Weekly	MS	01/10/28	1,567	114,386	140,105	31,173
<b>Marsh &amp; McLennan</b>								
Cos., Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	183	34,152	38,562	6,062
<b>Progressive Corp.</b>								
(The) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	339	70,540	70,414	2,699
<b>Willis Towers Watson</b>								
PLC (Ireland). . . . .	USFF +0.250%	Weekly	MS	07/11/28	696	183,239	182,449	7,646
					<u>3,241</u>	<u>533,993</u>	<u>563,380</u>	<u>53,325</u>
<b>Materials</b>								
<b>Avery</b>								
Dennison Corp. . . .	USFF +0.250%	Weekly	MS	01/12/29	32	7,235	6,997	94

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Materials — (continued)</b>								
Ball Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	1,188	\$ 81,432	\$ 71,304	\$ (6,680)
Ecolab, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2	480	476	62
International Paper Co. . . . .	USFF +0.250%	Weekly	MS	07/11/28	723	31,510	31,197	1,245
Martin Marietta Materials, Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	160	89,629	86,688	665
Packaging Corp. of America . . . . .	USFF +0.250%	Weekly	MS	07/08/27	200	31,027	36,512	8,138
					<u>2,305</u>	<u>241,313</u>	<u>233,174</u>	<u>3,524</u>
<b>Media &amp; Entertainment</b>								
Alphabet, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	08/29/24	1,551	158,167	282,515	131,518
Charter Communications, Inc., Class A . . . . .	USFF +0.250%	Weekly	MS	07/08/27	23	6,990	6,876	209
Electronic Arts, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	121	14,352	16,859	3,206
Interpublic Group of Cos., Inc. (The) . . . . .	USFF +0.250%	Weekly	MS	01/10/28	2,820	90,530	82,034	(1,486)
Meta Platforms, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	07/08/27	585	213,912	294,969	90,012
Netflix, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	220	96,645	148,474	55,682
Omnicom Group, Inc.. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,290	105,195	115,713	18,719
Take-Two Interactive Software, Inc. . . . .	USFF +0.250%	Weekly	MS	01/07/27	21	2,234	3,265	1,167
Walt Disney Co. (The) . . . . .	USFF +0.250%	Weekly	MS	01/12/29	675	69,850	67,021	(32)
					<u>7,306</u>	<u>757,875</u>	<u>1,017,726</u>	<u>298,995</u>
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
AbbVie, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	187	25,827	32,074	8,590
Amgen, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	66	15,166	20,622	6,678
Bristol-Myers Squibb Co. . . . .	USFF +0.250%	Weekly	MS	01/12/29	740	30,118	30,732	2,015
Danaher Corp. . . . .	USFF +0.250%	Weekly	MS	01/07/27	92	19,870	22,986	4,189
Gilead Sciences, Inc.. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,415	165,123	165,693	9,250
Johnson & Johnson . . . . .	USFF +0.250%	Weekly	MS	01/10/28	657	98,693	96,027	9,505
Merck & Co., Inc. . . . .	USFF +0.250%	Weekly	MS	07/06/26	143	14,451	17,703	5,011
					<u>4,300</u>	<u>369,248</u>	<u>385,837</u>	<u>45,238</u>
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Applied Materials, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	679	118,737	160,237	47,217
Broadcom, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	102	121,958	163,764	48,337
KLA Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	187	119,004	154,183	40,744
Lam Research Corp. . . . .	USFF +0.250%	Weekly	MS	07/08/27	116	99,282	123,523	28,834
Qorvo, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	689	67,650	79,952	15,013

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Semiconductors &amp; Semiconductor Equipment — (continued)</b>								
QUALCOMM, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,931	\$ 322,975	\$ 384,617	\$ 77,519
Skyworks Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	954	89,916	101,677	16,475
					<u>4,658</u>	<u>939,522</u>	<u>1,167,953</u>	<u>274,139</u>
<b>Software &amp; Services</b>								
Accenture PLC, Class A (Ireland) . . . . .	USFF +0.250%	Weekly	MS	07/11/28	764	225,750	231,805	15,004
Adobe, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	124	55,944	68,887	15,646
Gartner, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	1	449	449	65
Gen Digital, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	656	12,471	16,387	4,731
GoDaddy, Inc., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	262	36,579	36,604	1,513
International Business Machines Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	454	56,185	78,519	29,236
Microsoft Corp. . . . .	USFF +0.250%	Weekly	MS	08/29/24	1,184	230,006	529,189	321,067
Roper Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	13	5,187	7,328	2,510
Salesforce, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	380	76,408	97,698	24,498
VeriSign, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,263	229,437	224,561	4,207
					<u>5,101</u>	<u>928,416</u>	<u>1,291,427</u>	<u>418,477</u>
<b>Technology Hardware &amp; Equipment</b>								
Amphenol Corp., Class A. . . . .	USFF +0.250%	Weekly	MS	01/12/29	190	12,715	12,800	636
Apple, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	1,685	112,632	354,895	253,338
CDW Corp. . . . .	USFF +0.250%	Weekly	MS	01/10/28	692	124,377	154,897	37,959
Cisco Systems, Inc. . . . .	USFF +0.250%	Weekly	MS	08/29/24	4,613	209,910	219,164	38,068
F5, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,122	190,515	193,242	10,277
HP, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	3,436	100,951	120,329	25,887
Jabil, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,647	333,963	287,967	(32,454)
Juniper Networks, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	5,021	136,837	183,066	56,276
Keysight Technologies, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	567	69,628	77,537	10,699
Motorola Solutions, Inc. . . . .	USFF +0.250%	Weekly	MS	01/12/29	350	112,838	135,117	27,457
NetApp, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	1,934	160,736	249,099	98,043
TE Connectivity Ltd. (Switzerland). . . . .	USFF +0.250%	Weekly	MS	07/11/28	1,089	155,851	163,818	14,716
					<u>23,346</u>	<u>1,720,953</u>	<u>2,151,931</u>	<u>540,902</u>
<b>Telecommunication Services</b>								
AT&T, Inc. . . . .	USFF +0.250%	Weekly	MS	07/08/27	2,873	44,029	54,903	13,524
T-Mobile US, Inc. . . . .	USFF +0.250%	Weekly	MS	01/10/28	1,262	180,529	222,339	51,647
Verizon Communications, Inc. . . . .	USFF +0.250%	Weekly	MS	07/11/28	2,965	98,252	122,277	31,652
					<u>7,100</u>	<u>322,810</u>	<u>399,519</u>	<u>96,823</u>

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Pay	Payment Frequency	Counter-party	Maturity Date	Number of Contracts Long	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Transportation</b>								
CSX Corp. . . . .	USFF +0.250%	Weekly	MS	01/12/29	2,512	\$ 84,194	\$ 84,026	\$ 3,465
Delta Air Lines, Inc. . .	USFF +0.250%	Weekly	MS	07/11/28	1,343	46,470	63,712	19,414
FedEx Corp. . . . .	USFF +0.250%	Weekly	MS	07/11/28	83	19,111	24,887	8,172
					<u>3,938</u>	<u>149,775</u>	<u>172,625</u>	<u>31,051</u>
<b>Utilities</b>								
NRG Energy, Inc. . . .	USFF +0.250%	Weekly	MS	07/11/28	3,140	208,621	244,480	45,238
<b>Total Reference Entity — Long</b>						<u>13,438,592</u>	<u>15,698,071</u>	<u>3,049,838</u>
Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Short</b>								
<b>Automobiles &amp; Components</b>								
Aptiv PLC (Jersey) . .	USFF -0.250%	Weekly	MS	07/06/26	(207)	\$ (33,395)	\$ (14,577)	\$ 17,949
Ford Motor Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,093)	(90,544)	(88,946)	(2,035)
Tesla, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(169)	(49,085)	(33,442)	14,324
					<u>(7,469)</u>	<u>(173,024)</u>	<u>(136,965)</u>	<u>30,238</u>
<b>Capital Goods</b>								
Axon Enterprise, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(360)	(82,268)	(105,926)	(26,057)
Boeing Co. (The) . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,109)	(206,385)	(201,849)	(1,900)
Carrier Global Corp. .	USFF -0.250%	Weekly	MS	01/12/29	(2,087)	(130,214)	(131,648)	(5,515)
Deere & Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(109)	(40,418)	(40,726)	(1,595)
GE Vernova, Inc. . . .	USFF -0.250%	Weekly	MS	01/12/29	(184)	(32,902)	(31,558)	489
Hubbell, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(80)	(30,224)	(29,238)	205
Rockwell Automation, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(420)	(114,810)	(115,618)	(4,337)
					<u>(4,349)</u>	<u>(637,221)</u>	<u>(656,563)</u>	<u>(38,710)</u>
<b>Commercial &amp; Professional Services</b>								
<b>Ceridian HCM</b>								
Holding, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,504)	(300,131)	(173,798)	118,149
Copart, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,939)	(106,293)	(105,016)	(1,728)
Equifax, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(142)	(34,073)	(34,429)	(1,369)
<b>Paycom Software, Inc.</b>								
Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(318)	(124,687)	(45,487)	75,782
Rollins, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(375)	(17,868)	(18,296)	(871)
Verisk Analytics, Inc. .	USFF -0.250%	Weekly	MS	01/12/29	(176)	(44,614)	(47,441)	(4,470)
					<u>(6,454)</u>	<u>(627,666)</u>	<u>(424,467)</u>	<u>185,493</u>
<b>Consumer Discretionary</b>								
<b>Distribution &amp; Retail</b>								
CarMax, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3)	(261)	(220)	81
Etsy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(76)	(22,003)	(4,482)	16,964
<b>O'Reilly Automotive, Inc.</b>								
Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(4)	(4,207)	(4,224)	(86)
Tractor Supply Co. . .	USFF -0.250%	Weekly	MS	01/12/29	(247)	(64,165)	(66,690)	(4,536)
					<u>(330)</u>	<u>(90,636)</u>	<u>(75,616)</u>	<u>12,423</u>

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Consumer Durables &amp; Apparel</b>								
Lululemon Athletica, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(413)	\$ (191,485)	\$ (123,363)	\$ 62,919
NIKE, Inc., Class B . .	USFF -0.250%	Weekly	MS	01/12/29	(657)	(62,819)	(49,518)	14,328
Ralph Lauren Corp. . .	USFF -0.250%	Weekly	MS	01/12/29	(282)	(49,231)	(49,367)	(1,653)
					<u>(1,352)</u>	<u>(303,535)</u>	<u>(222,248)</u>	<u>75,594</u>
<b>Consumer Services</b>								
Airbnb, Inc., Class A .	USFF -0.250%	Weekly	MS	07/11/28	(664)	(100,666)	(100,682)	(2,915)
Carnival Corp. (Panama) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(3,307)	(58,706)	(61,907)	(5,260)
Chipotle Mexican Grill, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,100)	(66,500)	(68,915)	(4,192)
Norwegian Cruise Line Holdings Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,967)	(59,347)	(55,750)	1,720
Royal Caribbean Cruises Ltd. (Liberia) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(324)	(44,659)	(51,655)	(9,497)
					<u>(8,362)</u>	<u>(329,878)</u>	<u>(338,909)</u>	<u>(20,144)</u>
<b>Consumer Staples Distribution &amp; Retail</b>								
Costco Wholesale Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(10)	(8,623)	(8,500)	(88)
Dollar Tree, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(329)	(49,988)	(35,127)	13,538
					<u>(339)</u>	<u>(58,611)</u>	<u>(43,627)</u>	<u>13,450</u>
<b>Energy</b>								
Targa Resources Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(272)	(32,309)	(35,028)	(3,558)
Williams Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,712)	(107,434)	(115,260)	(12,765)
					<u>(2,984)</u>	<u>(139,743)</u>	<u>(150,288)</u>	<u>(16,323)</u>
<b>Equity Real Estate Investment Trusts (REITs)</b>								
American Tower Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(506)	(102,419)	(98,356)	(215)
Crown Castle, Inc. . .	USFF -0.250%	Weekly	MS	01/12/29	(452)	(46,375)	(44,160)	165
Digital Realty Trust, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(234)	(35,010)	(35,580)	(1,558)
Equinix, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(199)	(163,537)	(150,563)	5,433
Iron Mountain, Inc. . .	USFF -0.250%	Weekly	MS	07/08/27	(299)	(21,125)	(26,796)	(8,171)
SBA Communications Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(132)	(29,127)	(25,912)	2,224
Weyerhaeuser Co. . . .	USFF -0.250%	Weekly	MS	01/12/29	(639)	(18,500)	(18,141)	345
					<u>(2,461)</u>	<u>(416,093)</u>	<u>(399,508)</u>	<u>(1,777)</u>

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Financial Services</b>								
MarketAxess Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(192)	\$ (39,353)	\$ (38,502)	\$ (277)
MSCI, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(142)	(85,062)	(68,409)	13,205
					(334)	(124,415)	(106,911)	12,928
<b>Food, Beverage &amp; Tobacco</b>								
Brown-Forman Corp., Class B. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(196)	(13,806)	(8,465)	4,841
J M Smucker Co. (The) . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(942)	(106,254)	(102,716)	1,137
Lamb Weston Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,583)	(237,224)	(217,179)	12,232
Monster Beverage Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(739)	(37,466)	(36,913)	(427)
					(4,460)	(394,750)	(365,273)	17,783
<b>Health Care Equipment &amp; Services</b>								
Align Technology, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(47)	(33,519)	(11,347)	21,300
Boston Scientific Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(334)	(24,768)	(25,721)	(1,585)
Cooper Cos., Inc. (The) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,419)	(124,534)	(123,879)	(2,712)
Dexcom, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,960)	(253,935)	(222,225)	24,795
Edwards Lifesciences Corp. .	USFF -0.250%	Weekly	MS	01/12/29	(1,503)	(131,834)	(138,832)	(10,859)
IDEXX Laboratories, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(223)	(132,424)	(108,646)	19,995
Insulet Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(684)	(213,541)	(138,031)	70,113
Intuitive Surgical, Inc..	USFF -0.250%	Weekly	MS	07/06/26	(351)	(133,417)	(156,142)	(26,551)
STERIS PLC (Ireland) . . . . .	USFF -0.250%	Weekly	MS	01/07/27	(740)	(159,723)	(162,460)	(8,314)
Stryker Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(168)	(58,965)	(57,162)	233
					(7,429)	(1,266,660)	(1,144,445)	86,415
<b>Insurance</b>								
Everest Group Ltd. (Bermuda) . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(342)	(130,222)	(130,309)	(4,738)
<b>Materials</b>								
Air Products and Chemicals, Inc. . . .	USFF -0.250%	Weekly	MS	01/10/28	(430)	(125,044)	(110,962)	9,378
Albemarle Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(246)	(65,389)	(23,498)	39,581
CF Industries Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,736)	(212,519)	(202,792)	2,904
Freeport-McMoRan, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,522)	(77,477)	(73,969)	1,430
Mosaic Co. (The) . . .	USFF -0.250%	Weekly	MS	01/12/29	(2,111)	(62,953)	(61,008)	(137)
Newmont Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(3,312)	(143,625)	(138,673)	4,247
					(10,357)	(687,007)	(610,902)	57,403



# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Media &amp; Entertainment</b>								
Live Nation								
Entertainment, Inc..	USFF -0.250%	Weekly	MS	01/12/29	(2,179)	\$ (207,706)	\$ (204,259)	\$ (2,257)
Paramount Global,								
Class B. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(59)	(1,403)	(613)	825
Warner Bros								
Discovery, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(7,766)	(62,146)	(57,779)	2,662
					(10,004)	(271,255)	(262,651)	1,230
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences</b>								
Agilent Technologies,								
Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(51)	(7,804)	(6,611)	1,108
Bio-Techne Corp. . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,409)	(176,683)	(100,955)	70,067
Catalent, Inc. . . . .	USFF -0.250%	Weekly	MS	01/05/26	(2,687)	(274,103)	(151,090)	116,163
Charles River								
Laboratories								
International, Inc. . .	USFF -0.250%	Weekly	MS	07/06/26	(328)	(105,097)	(67,758)	34,494
Eli Lilly & Co. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(190)	(150,155)	(172,022)	(26,116)
Mettler-Toledo								
International, Inc. . .	USFF -0.250%	Weekly	MS	01/12/29	(19)	(25,064)	(26,554)	(2,131)
Moderna, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,146)	(139,030)	(136,088)	(955)
Pfizer, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(5,091)	(142,626)	(142,446)	(4,838)
Revvity, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(851)	(90,484)	(89,236)	(1,225)
West Pharmaceutical								
Services, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(854)	(315,457)	(281,299)	25,153
Zoetis, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(437)	(84,825)	(75,758)	6,372
					(13,063)	(1,511,328)	(1,249,817)	218,092
<b>Real Estate Management &amp; Development</b>								
CoStar Group, Inc. . .	USFF -0.250%	Weekly	MS	07/08/27	(2,386)	(201,060)	(176,898)	18,695
<b>Semiconductors &amp; Semiconductor Equipment</b>								
Advanced Micro								
Devices, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,620)	(245,337)	(262,780)	(25,997)
Analog Devices, Inc. .	USFF -0.250%	Weekly	MS	07/11/28	(476)	(94,384)	(108,652)	(17,440)
Enphase Energy, Inc..	USFF -0.250%	Weekly	MS	01/12/29	(34)	(3,518)	(3,390)	75
First Solar, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(286)	(62,423)	(64,482)	(3,723)
Intel Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(7,863)	(323,259)	(243,517)	69,871
Monolithic Power								
Systems, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(206)	(123,993)	(169,266)	(51,208)
NVIDIA Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(2,736)	(173,324)	(338,005)	(169,424)
ON Semiconductor								
Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,175)	(115,251)	(80,546)	31,685
Teradyne, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(633)	(72,804)	(93,868)	(23,407)
Texas Instruments,								
Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(605)	(110,430)	(117,691)	(10,884)
					(15,634)	(1,324,723)	(1,482,197)	(200,452)
<b>Software &amp; Services</b>								
Autodesk, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(656)	(169,421)	(162,327)	2,530

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

### Total Return Swaps (continued)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Software &amp; Services — (continued)</b>								
CrowdStrike Holdings, Inc., Class A . . . . .	USFF -0.250%	Weekly	MS	01/12/29	(614)	\$ (235,979)	\$ (235,279)	\$ (5,724)
Fair Isaac Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(99)	(122,034)	(147,377)	(29,757)
Fortinet, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(3,798)	(257,366)	(228,905)	21,354
Intuit, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(87)	(52,068)	(57,177)	(6,489)
Oracle Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,445)	(181,256)	(204,034)	(29,104)
Palo Alto Networks, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(873)	(262,277)	(295,956)	(41,937)
PTC, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(317)	(57,127)	(57,589)	(2,003)
ServiceNow, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(348)	(257,650)	(273,761)	(24,122)
Tyler Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(306)	(144,569)	(153,851)	(13,289)
					<u>(8,543)</u>	<u>(1,739,747)</u>	<u>(1,816,256)</u>	<u>(128,541)</u>
<b>Technology Hardware &amp; Equipment</b>								
Arista Networks, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(493)	(132,798)	(172,787)	(45,655)
Super Micro Computer, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(224)	(222,595)	(183,534)	33,096
Western Digital Corp.. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,834)	(159,344)	(214,732)	(59,906)
Zebra Technologies Corp., Class A . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(98)	(27,190)	(30,275)	(3,784)
					<u>(3,649)</u>	<u>(541,927)</u>	<u>(601,328)</u>	<u>(76,249)</u>
<b>Transportation</b>								
CH Robinson Worldwide, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(1,153)	(96,991)	(101,602)	(7,898)
JB Hunt Transport Services, Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(569)	(114,729)	(91,040)	19,185
Norfolk Southern Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(545)	(127,777)	(117,006)	7,145
Old Dominion Freight Line, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(623)	(126,326)	(110,022)	12,464
Southwest Airlines Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,164)	(78,381)	(61,912)	12,932
Uber Technologies, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,755)	(125,649)	(127,553)	(5,355)
United Airlines Holdings, Inc. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(968)	(52,225)	(47,103)	3,747
					<u>(7,777)</u>	<u>(722,078)</u>	<u>(656,238)</u>	<u>42,220</u>
<b>Utilities</b>								
AES Corp. (The) . . . . .	USFF -0.250%	Weekly	MS	01/10/28	(4,120)	(101,229)	(72,388)	22,899
Alliant Energy Corp.. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(3,706)	(212,325)	(188,635)	8,911
Ameren Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,888)	(231,298)	(205,366)	13,720
American Electric Power Co., Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,108)	(103,843)	(97,216)	(476)
American Water Works Co., Inc. . . . .	USFF -0.250%	Weekly	MS	07/06/26	(1,192)	(192,159)	(153,959)	26,750
Atmos Energy Corp. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,225)	(143,250)	(142,896)	(7,910)
CenterPoint Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,228)	(153,289)	(161,963)	(16,948)

# GOTHAM DEFENSIVE LONG 500 FUND

## Portfolio of Investments (Concluded) June 30, 2024 (Unaudited)

### Total Return Swaps (concluded)

Reference Entity	Receive	Payment Frequency	Counter-party	Maturity Date	Number of Contracts (Short)	Notional Amount	Value	Unrealized Appreciation/ (Depreciation)*
<b>Utilities — (continued)</b>								
CMS Energy Corp. . .	USFF -0.250%	Weekly	MS	01/10/28	(1,374)	\$ (84,913)	\$ (81,794)	\$ (3,776)
Consolidated Edison, Inc. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,774)	(166,582)	(158,631)	1,360
Constellation Energy Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(854)	(148,863)	(171,031)	(26,548)
Dominion Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(2,552)	(128,188)	(125,048)	(2,195)
DTE Energy Co. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(873)	(96,301)	(96,912)	(5,170)
Edison International .	USFF -0.250%	Weekly	MS	07/08/27	(1,474)	(106,237)	(105,848)	(5,159)
Entergy Corp. . . . .	USFF -0.250%	Weekly	MS	07/11/28	(1,340)	(143,598)	(143,380)	(4,693)
Evergy, Inc. . . . .	USFF -0.250%	Weekly	MS	01/07/27	(2,715)	(164,450)	(143,814)	8,459
Eversource Energy . .	USFF -0.250%	Weekly	MS	01/07/27	(2,983)	(209,958)	(169,166)	27,650
Exelon Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(5,124)	(213,309)	(177,342)	22,073
FirstEnergy Corp. . . .	USFF -0.250%	Weekly	MS	01/10/28	(2,305)	(93,209)	(88,212)	(2,315)
NextEra Energy, Inc. .	USFF -0.250%	Weekly	MS	07/08/27	(1,493)	(119,657)	(105,719)	7,221
NiSource, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(5,368)	(149,793)	(154,652)	(15,642)
Pinnacle West Capital Corp. . . . .	USFF -0.250%	Weekly	MS	08/29/24	(2,103)	(175,786)	(160,627)	(2,080)
PPL Corp. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,104)	(87,569)	(85,826)	(1,356)
Public Service Enterprise Group, Inc. . . . .								
Sempra . . . . .	USFF -0.250%	Weekly	MS	07/11/28	(993)	(68,412)	(73,184)	(7,938)
Southern Co. (The) . .	USFF -0.250%	Weekly	MS	07/08/27	(2,576)	(197,393)	(195,931)	(11,827)
Vistra Corp. . . . .	USFF -0.250%	Weekly	MS	01/10/28	(1,572)	(116,769)	(121,940)	(13,580)
WEC Energy Group, Inc. . . . .	USFF -0.250%	Weekly	MS	01/12/29	(3,092)	(283,873)	(265,850)	9,607
Xcel Energy, Inc. . . . .	USFF -0.250%	Weekly	MS	07/08/27	(1,711)	(158,742)	(134,245)	13,844
					(4,002)	(243,780)	(213,747)	18,079
					<u>(68,849)</u>	<u>(4,294,775)</u>	<u>(3,995,322)</u>	<u>52,960</u>
<b>Total Reference Entity — Short</b>						<u>(15,986,354)</u>	<u>(15,046,738)</u>	<u>337,990</u>
<b>Net Value of Reference Entity</b>						<u>\$ (2,547,762)</u>	<u>\$ 651,333</u>	<u>\$3,387,828</u>

\* Includes \$188,733 related to open trades, dividends receivables/payables and swap receivables/payables activities.

MS Morgan Stanley  
USFF U.S. Fed Funds

All financial instruments listed in the Portfolio of Investments are considered Level 1, measured at fair value on a recurring basis based on quoted prices for identical assets in active markets, except for a total return swaps with end of period unrealized appreciation of \$3,387,828, which are considered Level 2 as of and for the period ended June 30, 2024.

For additional information about significant accounting policies, including valuation of investments, refer to the Fund's most recent annual or semi-annual report.

# GOTHAM TOTAL RETURN FUND

## Portfolio of Investments June 30, 2024 (Unaudited)

	<u>Number of Shares</u>	<u>Value</u>
<b>AFFILIATED EQUITY REGISTERED INVESTMENT COMPANIES — 99.9%</b>		
Gotham 1000 Value ETF . . . . .	186,866	\$ 4,275,494
Gotham Defensive Long 500 Fund* . . . . .	79,920	1,365,032
Gotham Enhanced S&P 500 Index Fund . . . . .	118,020	2,145,596
Gotham Hedged Core Fund . . . . .	167,604	2,081,639
Gotham Large Value Fund . . . . .	190,906	2,741,411
Gotham Neutral Fund* . . . . .	105,430	<u>1,399,061</u>
TOTAL AFFILIATED EQUITY REGISTERED INVESTMENT COMPANIES (Cost \$11,964,862) . . . . .		<u>14,008,233</u>
OTHER ASSETS IN EXCESS OF LIABILITIES - 0.1% . . . . .		<u>11,479</u>
NET ASSETS - 100.0% . . . . .		<u><u>\$ 14,019,712</u></u>

\* Non-income producing.

ETF Exchange-Traded Fund

All financial instruments listed in the Portfolio of Investments are considered Level 1, measured at fair value on a recurring basis based on quoted prices for identical assets in active markets as of and for the period ended June 30, 2024.

For additional information about significant accounting policies, including valuation of investments, refer to the Fund's most recent annual or semi-annual report.

# GOTHAM ENHANCED 500 PLUS FUND

## Portfolio of Investments June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>LONG POSITIONS — 138.2%</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>COMMON STOCKS — 138.2%</b>			<b>Capital Goods — (Continued)</b>		
<b>Automobiles &amp; Components — 0.2%</b>			Trane Technologies PLC (Ireland) <sup>†</sup> . . . . .	69	\$ 22,696
Aptiv PLC (Jersey) <sup>*</sup> . . . . .	57	\$ 4,014	TransDigm Group, Inc. . . . .	3	3,833
BorgWarner, Inc. . . . .	69	2,224	United Rentals, Inc. . . . .	41	26,516
General Motors Co. <sup>†</sup> . . . . .	100	4,646	Westinghouse Air Brake		
		<u>10,884</u>	Technologies Corp. . . . .	104	16,437
			WW Grainger, Inc. <sup>†</sup> . . . . .	29	26,165
					<u>654,388</u>
<b>Banks — 3.0%</b>			<b>Commercial &amp; Professional Services — 1.3%</b>		
Bank of America Corp. . . . .	716	28,475	Automatic Data Processing, Inc. . . . .	95	22,676
Citigroup, Inc. . . . .	177	11,232	Cintas Corp. . . . .	1	700
Citizens Financial Group, Inc. . . . .	42	1,513	Copart, Inc. <sup>*</sup> . . . . .	1	54
Fifth Third Bancorp. . . . .	64	2,335	Jacobs Solutions, Inc. . . . .	83	11,596
Huntington Bancshares, Inc. . . . .	13	171	Leidos Holdings, Inc. . . . .	91	13,275
JPMorgan Chase & Co. <sup>†</sup> . . . . .	283	57,240	Paycom Software, Inc. . . . .	32	4,577
KeyCorp. . . . .	84	1,194	Veralto Corp. <sup>†</sup> . . . . .	76	7,256
M&T Bank Corp. . . . .	7	1,060			<u>60,134</u>
PNC Financial Services Group, Inc.			<b>Consumer Discretionary Distribution &amp; Retail — 12.8%</b>		
(The) . . . . .	13	2,021	Amazon.com, Inc. <sup>†*</sup> . . . . .	1,134	219,145
Truist Financial Corp. . . . .	121	4,701	Bath & Body Works, Inc. . . . .	143	5,584
US Bancorp. . . . .	140	5,558	Best Buy Co., Inc. <sup>†</sup> . . . . .	126	10,621
Wells Fargo & Co. . . . .	333	19,777	eBay, Inc. <sup>†</sup> . . . . .	328	17,620
		<u>135,277</u>	Genuine Parts Co. . . . .	90	12,449
<b>Capital Goods — 14.6%</b>			Home Depot, Inc. (The) <sup>†</sup> . . . . .	427	146,990
3M Co. <sup>†</sup> . . . . .	167	17,066	LKQ Corp. . . . .	158	6,571
A. O. Smith Corp. . . . .	86	7,033	Lowe's Cos., Inc. . . . .	334	73,634
Allegion PLC (Ireland) . . . . .	19	2,245	Ross Stores, Inc. <sup>†</sup> . . . . .	205	29,791
Builders FirstSource, Inc. <sup>*</sup> . . . . .	80	11,073	TJX Cos., Inc. (The) <sup>†</sup> . . . . .	339	37,324
Caterpillar, Inc. <sup>†</sup> . . . . .	318	105,926	Ulta Beauty, Inc. <sup>*</sup> . . . . .	31	11,962
Cummins, Inc. . . . .	93	25,754			<u>571,691</u>
Dover Corp. . . . .	78	14,075	<b>Consumer Durables &amp; Apparel — 3.4%</b>		
Fastenal Co. . . . .	128	8,044	Deckers Outdoor Corp. <sup>†</sup> . . . . .	17	16,455
Fortive Corp. <sup>†</sup> . . . . .	79	5,854	DR Horton, Inc. . . . .	61	8,597
GE Vernova, Inc. <sup>†*</sup> . . . . .	101	17,323	Garmin Ltd. (Switzerland) . . . . .	127	20,691
Generac Holdings, Inc. <sup>*</sup> . . . . .	13	1,719	Hasbro, Inc. . . . .	90	5,265
General Dynamics Corp. . . . .	21	6,093	Lennar Corp., Class A . . . . .	26	3,897
General Electric Co. <sup>†</sup> . . . . .	404	64,224	Lululemon Athletica, Inc. <sup>*</sup> . . . . .	77	23,000
Honeywell International, Inc. <sup>†</sup> . . . . .	85	18,151	Mohawk Industries, Inc. <sup>*</sup> . . . . .	40	4,544
Howmet Aerospace, Inc. . . . .	100	7,763	NIKE, Inc., Class B . . . . .	654	49,292
Illinois Tool Works, Inc. <sup>†</sup> . . . . .	91	21,563	PulteGroup, Inc. . . . .	65	7,156
Ingersoll Rand, Inc. . . . .	123	11,173	Ralph Lauren Corp. . . . .	43	7,527
Johnson Controls International PLC			Tapestry, Inc. . . . .	151	6,461
(Ireland) <sup>†</sup> . . . . .	391	25,990			<u>152,885</u>
Lockheed Martin Corp. <sup>†</sup> . . . . .	142	66,328	<b>Consumer Services — 4.2%</b>		
Masco Corp. . . . .	148	9,867	Booking Holdings, Inc. <sup>†</sup> . . . . .	17	67,345
Nordson Corp. . . . .	13	3,015	Caesars Entertainment, Inc. <sup>*</sup> . . . . .	66	2,623
Otis Worldwide Corp. . . . .	236	22,717	Darden Restaurants, Inc. . . . .	68	10,290
PACCAR, Inc. . . . .	160	16,470	Domino's Pizza, Inc. . . . .	8	4,131
Parker-Hannifin Corp. <sup>†</sup> . . . . .	67	33,889	Las Vegas Sands Corp. . . . .	184	8,142
Quanta Services, Inc. . . . .	32	8,131	Marriott International, Inc., Class A <sup>†</sup> . . . . .	135	32,639
Snap-on, Inc. . . . .	35	9,149			
Stanley Black & Decker, Inc. . . . .	88	7,030			
Textron, Inc. . . . .	129	11,076			

# GOTHAM ENHANCED 500 PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Consumer Services — (Continued)</b>			<b>Financial Services — (Continued)</b>		
McDonald's Corp. <sup>†</sup> . . . . .	171	\$ 43,578	Invesco Ltd. (Bermuda) . . . . .	5	\$ 75
MGM Resorts International* . . . . .	65	2,889	KKR & Co., Inc. . . . .	80	8,419
Wynn Resorts Ltd. . . . .	65	5,817	Mastercard, Inc., Class A <sup>†</sup> . . . . .	112	49,410
Yum! Brands, Inc. <sup>†</sup> . . . . .	72	9,537	Moody's Corp. . . . .	24	10,102
		<u>186,991</u>	Morgan Stanley . . . . .	23	2,235
<b>Consumer Staples Distribution &amp; Retail — 1.6%</b>			Northern Trust Corp. . . . .	3	252
Kroger Co. (The) . . . . .	458	22,868	PayPal Holdings, Inc. <sup>†*</sup> . . . . .	667	38,706
Sysco Corp. . . . .	111	7,924	Raymond James Financial, Inc. . . . .	3	371
Target Corp. . . . .	250	37,010	S&P Global, Inc. . . . .	10	4,460
Walgreens Boots Alliance, Inc. . . . .	494	5,975	State Street Corp. . . . .	4	296
		<u>73,777</u>	Synchrony Financial. . . . .	7	330
<b>Energy — 4.1%</b>			T Rowe Price Group, Inc. <sup>†</sup> . . . . .	84	9,686
Baker Hughes Co. . . . .	287	10,094	Visa, Inc., Class A <sup>†</sup> . . . . .	309	81,103
Chevron Corp. . . . .	165	25,809			<u>471,968</u>
Devon Energy Corp. . . . .	194	9,196	<b>Food, Beverage &amp; Tobacco — 7.7%</b>		
Diamondback Energy, Inc. . . . .	91	18,217	Altria Group, Inc. <sup>†</sup> . . . . .	1,165	53,066
EOG Resources, Inc. . . . .	90	11,328	Archer-Daniels-Midland Co. <sup>†</sup> . . . . .	338	20,432
Exxon Mobil Corp. <sup>†</sup> . . . . .	276	31,773	Brown-Forman Corp., Class B . . . . .	106	4,578
Halliburton Co. . . . .	226	7,634	Bunge Global SA (Switzerland) . . . . .	43	4,591
Marathon Oil Corp. . . . .	133	3,813	Coca-Cola Co. (The) <sup>†</sup> . . . . .	1,389	88,410
Marathon Petroleum Corp. <sup>†</sup> . . . . .	50	8,674	Conagra Brands, Inc. . . . .	177	5,030
Phillips 66 <sup>†</sup> . . . . .	248	35,010	General Mills, Inc. . . . .	7	443
Schlumberger NV (Curacao) . . . . .	41	1,935	Hormel Foods Corp. . . . .	168	5,122
Valero Energy Corp. <sup>†</sup> . . . . .	121	18,968	Kellanova . . . . .	189	10,902
		<u>182,451</u>	Keurig Dr Pepper, Inc. <sup>†</sup> . . . . .	207	6,914
<b>Equity Real Estate Investment Trusts (REITs) — 0.5%</b>			Kraft Heinz Co. (The) <sup>†</sup> . . . . .	712	22,941
Extra Space Storage, Inc. . . . .	23	3,575	McCormick & Co., Inc., non-voting		
Realty Income Corp. <sup>†</sup> . . . . .	110	5,810	shares . . . . .	59	4,185
Simon Property Group, Inc. . . . .	75	11,385	Molson Coors Beverage Co.,		
		<u>20,770</u>	Class B . . . . .	124	6,303
<b>Financial Services — 10.5%</b>			Mondelez International, Inc.,		
American Express Co. . . . .	68	15,745	Class A <sup>†</sup> . . . . .	259	16,949
Ameriprise Financial, Inc. . . . .	7	2,990	Philip Morris International, Inc. <sup>†</sup> . . . . .	946	95,858
Bank of New York Mellon Corp.					<u>345,724</u>
(The) <sup>†</sup> . . . . .	68	4,073	<b>Health Care Equipment &amp; Services — 8.2%</b>		
Berkshire Hathaway, Inc., Class B <sup>†*</sup> . . . . .	227	92,344	Align Technology, Inc.* . . . . .	16	3,863
BlackRock, Inc. <sup>†</sup> . . . . .	15	11,810	Baxter International, Inc. . . . .	37	1,238
Blackstone, Inc. . . . .	7	867	Cardinal Health, Inc. . . . .	105	10,324
Capital One Financial Corp. . . . .	6	831	Cencora, Inc. <sup>†</sup> . . . . .	117	26,360
Cboe Global Markets, Inc. . . . .	5	850	Centene Corp.* . . . . .	34	2,254
Charles Schwab Corp. (The) . . . . .	19	1,400	Cigna Group (The) <sup>†</sup> . . . . .	186	61,486
CME Group, Inc. . . . .	26	5,112	CVS Health Corp. <sup>†</sup> . . . . .	737	43,527
Corpay, Inc. . . . .	48	12,788	Elevance Health, Inc. . . . .	2	1,084
Discover Financial Services . . . . .	4	523	GE Healthcare Technologies, Inc. . . . .	102	7,948
Fiserv, Inc. <sup>†*</sup> . . . . .	399	59,467	HCA Healthcare, Inc. <sup>†</sup> . . . . .	154	49,477
Franklin Resources, Inc. <sup>†</sup> . . . . .	292	6,526	Hologic, Inc.* . . . . .	53	3,935
Global Payments, Inc. . . . .	57	5,512	Humana, Inc. . . . .	77	28,771
Goldman Sachs Group, Inc. (The) . . . . .	32	14,474	McKesson Corp. <sup>†</sup> . . . . .	40	23,362
Intercontinental Exchange, Inc. . . . .	228	31,211	Medtronic PLC (Ireland) . . . . .	760	59,820
			Molina Healthcare, Inc.* . . . . .	35	10,405



# GOTHAM ENHANCED 500 PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Health Care Equipment &amp; Services — (Continued)</b>			<b>Media &amp; Entertainment — (Continued)</b>		
Quest Diagnostics, Inc. ....	13	\$ 1,779	Comcast Corp., Class A <sup>†</sup> .....	229	\$ 8,968
ResMed, Inc. ....	66	12,634	Electronic Arts, Inc. ....	5	697
Solventum Corp. <sup>†*</sup> .....	106	5,605	Fox Corp., Class A .....	6	206
Universal Health Services, Inc.,			Interpublic Group of Cos., Inc. (The).	251	7,301
Class B .....	40	7,397	Match Group, Inc.* .....	153	4,648
Zimmer Biomet Holdings, Inc. ....	45	4,884	Meta Platforms, Inc., Class A <sup>†</sup> .....	326	164,376
		366,153	Netflix, Inc. <sup>†*</sup> .....	39	26,320
<b>Household &amp; Personal Products — 3.0%</b>			News Corp., Class A .....	175	4,825
Colgate-Palmolive Co. <sup>†</sup> .....	430	41,727	Omnicom Group, Inc. <sup>†</sup> .....	131	11,751
Estee Lauder Cos., Inc. (The),			Paramount Global, Class B .....	384	3,990
Class A .....	79	8,406	Walt Disney Co. (The) .....	687	68,212
Kimberly-Clark Corp. <sup>†</sup> .....	213	29,437			551,726
Procter & Gamble Co. (The) <sup>†</sup> .....	343	56,567	<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — 4.5%</b>		
		136,137	AbbVie, Inc. <sup>†</sup> .....	36	6,175
<b>Insurance — 2.7%</b>			Amgen, Inc. <sup>†</sup> .....	31	9,686
American International Group, Inc. .	114	8,463	Bristol-Myers Squibb Co. ....	1,034	42,942
Aon PLC, Class A (Ireland) <sup>†</sup> .....	112	32,881	Danaher Corp. <sup>†</sup> .....	68	16,990
Assurant, Inc. ....	1	166	Gilead Sciences, Inc. <sup>†</sup> .....	738	50,634
Brown & Brown, Inc. ....	182	16,273	Incyte Corp. <sup>†</sup> .....	20	1,212
Chubb Ltd. (Switzerland) .....	16	4,081	Johnson & Johnson <sup>†</sup> .....	485	70,888
Hartford Financial Services Group,			Merck & Co., Inc. <sup>†</sup> .....	38	4,704
Inc. (The) .....	61	6,133	Viatis, Inc. ....	15	160
Loews Corp. ....	68	5,082			203,391
Prudential Financial, Inc. ....	209	24,493	<b>Semiconductors &amp; Semiconductor Equipment — 10.4%</b>		
Travelers Cos., Inc. (The) .....	14	2,847	Applied Materials, Inc. <sup>†</sup> .....	130	30,679
W R Berkley Corp. ....	19	1,493	Broadcom, Inc. <sup>†</sup> .....	14	22,477
Willis Towers Watson PLC (Ireland) .	68	17,826	KLACorp. <sup>†</sup> .....	26	21,437
		119,738	Lam Research Corp. <sup>†</sup> .....	23	24,492
<b>Materials — 2.2%</b>			Microchip Technology, Inc. <sup>†</sup> .....	21	1,921
Avery Dennison Corp. ....	47	10,277	Micron Technology, Inc. <sup>†</sup> .....	101	13,285
Ball Corp. ....	185	11,104	Monolithic Power Systems, Inc. ....	1	822
Celanese Corp. ....	63	8,498	NVIDIA Corp. <sup>†</sup> .....	1,484	183,333
Corteva, Inc. ....	160	8,630	NXP Semiconductors NV		
DuPont de Nemours, Inc. ....	95	7,647	(Netherlands) .....	57	15,338
Eastman Chemical Co. ....	27	2,645	Qorvo, Inc.* .....	57	6,614
Ecolab, Inc. ....	3	714	QUALCOMM, Inc. ....	667	132,853
FMC Corp. ....	36	2,072	Skyworks Solutions, Inc. ....	101	10,765
International Paper Co. <sup>†</sup> .....	204	8,803			464,016
Martin Marietta Materials, Inc. ....	13	7,043	<b>Software &amp; Services — 11.5%</b>		
Packaging Corp. of America .....	59	10,771	Accenture PLC, Class A (Ireland) <sup>†</sup> .	162	49,152
PPG Industries, Inc. ....	52	6,546	ANSYS, Inc.* .....	8	2,572
Sherwin-Williams Co. (The) .....	4	1,194	Cadence Design Systems, Inc.* ....	25	7,694
Steel Dynamics, Inc. ....	46	5,957	Cognizant Technology Solutions		
Westrock Co. ....	151	7,589	Corp., Class A .....	44	2,992
		99,490	EPAM Systems, Inc.* .....	5	941
<b>Media &amp; Entertainment — 12.3%</b>			Gartner, Inc.* .....	1	449
Alphabet, Inc., Class A <sup>†</sup> .....	1,237	225,319	Gen Digital, Inc. ....	391	9,767
Charter Communications, Inc.,			GoDaddy, Inc., Class A <sup>*</sup> .....	31	4,331
Class A <sup>†*</sup> .....	84	25,113			

# GOTHAM ENHANCED 500 PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>SHORT POSITIONS — (40.2)%</b>		
<b>Software &amp; Services — (Continued)</b>			<b>COMMON STOCKS — (40.2)%</b>		
International Business Machines Corp. <sup>†</sup> . . . . .			<b>Automobiles &amp; Components — (0.2)%</b>		
	151	\$ 26,115	Ford Motor Co. . . . .		
Microsoft Corp. <sup>†</sup> . . . . .	810	362,030		(815)	\$ (10,220)
Salesforce, Inc. <sup>†</sup> . . . . .	112	28,795	<b>Banks — (0.0)%</b>		
Synopsys, Inc.* . . . . .	14	8,331	Regions Financial Corp. . . . .		
VeriSign, Inc.* . . . . .	59	10,490		(2)	(40)
		<u>513,659</u>	<b>Capital Goods — (2.6)%</b>		
<b>Technology Hardware &amp; Equipment — 11.8%</b>			AMETEK, Inc. . . . .		
Amphenol Corp., Class A <sup>†</sup> . . . . .	268	18,055		(29)	(4,835)
Apple, Inc. <sup>†</sup> . . . . .	1,293	272,332	Axon Enterprise, Inc.* . . . . .		
CDW Corp. . . . .	41	9,177		(15)	(4,414)
Cisco Systems, Inc. <sup>†</sup> . . . . .	1,543	73,308	Boeing Co. (The)* . . . . .		
F5, Inc. . . . .	39	6,717		(124)	(22,569)
Hewlett Packard Enterprise Co. . . . .	293	6,203	Carrier Global Corp. . . . .		
HP, Inc. <sup>†</sup> . . . . .	575	20,137		(182)	(11,481)
Jabil, Inc. . . . .	84	9,138	Deere & Co. . . . .		
Juniper Networks, Inc. . . . .	189	6,891		(58)	(21,671)
Keysight Technologies, Inc.* . . . . .	13	1,778	Eaton Corp. PLC (Ireland) . . . . .		
Motorola Solutions, Inc. . . . .	83	32,042		(10)	(3,135)
NetApp, Inc. <sup>†</sup> . . . . .	133	17,130	Emerson Electric Co. . . . .		
Super Micro Computer, Inc.* . . . . .	33	27,039		(42)	(4,627)
TE Connectivity Ltd. (Switzerland) . . . . .	180	27,077	Hubbell, Inc. . . . .		
		<u>527,024</u>		(11)	(4,020)
<b>Telecommunication Services — 5.4%</b>			Huntington Ingalls Industries, Inc. . . . .		
AT&T, Inc. <sup>†</sup> . . . . .	3,428	65,509		(9)	(2,217)
T-Mobile US, Inc. <sup>†</sup> . . . . .	456	80,338	IDEX Corp. . . . .		
Verizon Communications, Inc. <sup>†</sup> . . . . .	2,338	96,419		(16)	(3,219)
		<u>242,266</u>	L3Harris Technologies, Inc. . . . .		
<b>Transportation — 2.0%</b>				(35)	(7,860)
CSX Corp. . . . .	1,095	36,628	Northrop Grumman Corp. . . . .		
Delta Air Lines, Inc. . . . .	147	6,974		(19)	(8,283)
FedEx Corp. <sup>†</sup> . . . . .	59	17,690	Pentair PLC (Ireland) . . . . .		
Union Pacific Corp. . . . .	77	17,422		(34)	(2,607)
United Parcel Service, Inc., Class B <sup>†</sup> . . . . .	92	12,590	Rockwell Automation, Inc. . . . .		
		<u>91,304</u>		(23)	(6,331)
<b>Utilities — 0.3%</b>			RTX Corp. . . . .		
NRG Energy, Inc. . . . .	133	10,356		(32)	(3,212)
PG&E Corp. . . . .	194	3,387	Xylem, Inc. . . . .		
		<u>13,743</u>		(46)	(6,239)
<b>TOTAL COMMON STOCKS</b>					<u>(116,720)</u>
(Cost \$4,966,872) . . . . .		<u>6,195,587</u>	<b>Commercial &amp; Professional Services — (1.4)%</b>		
<b>TOTAL LONG POSITIONS - 138.2%</b>			Broadridge Financial Solutions, Inc. . . . .		
(Cost \$4,966,872) . . . . .		<u>6,195,587</u>		(23)	(4,531)
			Dayforce, Inc.* . . . . .		
				(33)	(1,637)
			Equifax, Inc. . . . .		
				(26)	(6,304)
			Paychex, Inc. . . . .		
				(67)	(7,943)
			Republic Services, Inc. . . . .		
				(64)	(12,438)
			Rollins, Inc. . . . .		
				(123)	(6,001)
			Verisk Analytics, Inc. . . . .		
				(31)	(8,356)
			Waste Management, Inc. . . . .		
				(85)	(18,134)
					<u>(65,344)</u>
			<b>Consumer Discretionary Distribution &amp; Retail — (0.7)%</b>		
			AutoZone, Inc.* . . . . .		
				(2)	(5,928)
			CarMax, Inc.* . . . . .		
				(32)	(2,347)
			Etsy, Inc.* . . . . .		
				(27)	(1,593)
			O'Reilly Automotive, Inc.* . . . . .		
				(13)	(13,729)
			Pool Corp. . . . .		
				(7)	(2,151)
			Tractor Supply Co. . . . .		
				(22)	(5,940)
					<u>(31,688)</u>
			<b>Consumer Durables &amp; Apparel — (0.2)%</b>		
			NVR, Inc.* . . . . .		
				(1)	(7,589)
			<b>Consumer Services — (1.4)%</b>		
			Airbnb, Inc., Class A* . . . . .		
				(132)	(20,015)
			Carnival Corp. (Panama)* . . . . .		
				(257)	(4,811)
			Chipotle Mexican Grill, Inc.* . . . . .		
				(252)	(15,788)
			Expedia Group, Inc.* . . . . .		
				(27)	(3,402)
			Hilton Worldwide Holdings, Inc. . . . .		
				(9)	(1,964)

# GOTHAM ENHANCED 500 PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Consumer Services — (Continued)</b>			<b>Equity Real Estate Investment Trusts (REITs) — (Continued)</b>		
Norwegian Cruise Line Holdings Ltd.			Ventas, Inc. . . . .	(84)	\$ (4,306)
(Bermuda)* . . . . .	(88)	\$ (1,653)	VICI Properties, Inc. . . . .	(216)	(6,186)
Royal Caribbean Cruises Ltd.			Welltower, Inc. . . . .	(44)	(4,587)
(Liberia)* . . . . .	(51)	(8,131)	Weyerhaeuser Co. . . . .	(150)	(4,258)
Starbucks Corp. . . . .	(77)	(5,994)			<u>(151,697)</u>
		<u>(61,758)</u>	<b>Financial Services — (0.5)%</b>		
<b>Consumer Staples Distribution &amp; Retail — (1.0)%</b>			FactSet Research Systems, Inc. . . . .	(8)	(3,266)
Costco Wholesale Corp. . . . .	(20)	(17,000)	Fidelity National Information		
Dollar General Corp. . . . .	(44)	(5,818)	Services, Inc. . . . .	(70)	(5,275)
Dollar Tree, Inc.* . . . . .	(48)	(5,125)	Jack Henry & Associates, Inc. . . . .	(15)	(2,491)
Walmart, Inc. . . . .	(239)	(16,183)	MarketAxess Holdings, Inc. . . . .	(8)	(1,604)
		<u>(44,126)</u>	MSCI, Inc. . . . .	(18)	(8,672)
<b>Energy — (2.1)%</b>			Nasdaq, Inc. . . . .	(8)	(482)
APA Corp. . . . .	(60)	(1,766)			<u>(21,790)</u>
ConocoPhillips. . . . .	(231)	(26,422)	<b>Food, Beverage &amp; Tobacco — (1.3)%</b>		
Coterra Energy, Inc. . . . .	(149)	(3,974)	Campbell Soup Co. . . . .	(60)	(2,711)
EQT Corp. . . . .	(90)	(3,328)	Constellation Brands, Inc., Class A. . . . .	(38)	(9,777)
Hess Corp. . . . .	(63)	(9,294)	Hershey Co. (The) . . . . .	(42)	(7,721)
Kinder Morgan, Inc. . . . .	(453)	(9,001)	J M Smucker Co. (The) . . . . .	(22)	(2,399)
Occidental Petroleum Corp. . . . .	(177)	(11,156)	Lamb Weston Holdings, Inc. . . . .	(30)	(2,522)
ONEOK, Inc. . . . .	(121)	(9,868)	Monster Beverage Corp.* . . . . .	(219)	(10,939)
Targa Resources Corp. . . . .	(49)	(6,310)	PepsiCo, Inc. . . . .	(104)	(17,153)
Williams Cos., Inc. (The) . . . . .	(263)	(11,178)	Tyson Foods, Inc., Class A. . . . .	(73)	(4,171)
		<u>(92,297)</u>			<u>(57,393)</u>
<b>Equity Real Estate Investment Trusts (REITs) — (3.4)%</b>			<b>Health Care Equipment &amp; Services — (3.8)%</b>		
Alexandria Real Estate Equities,			Abbott Laboratories . . . . .	(211)	(21,925)
Inc. . . . .	(35)	(4,094)	Becton Dickinson & Co. . . . .	(60)	(14,022)
American Tower Corp. . . . .	(94)	(18,272)	Boston Scientific Corp.* . . . . .	(304)	(23,411)
AvalonBay Communities, Inc. . . . .	(29)	(6,000)	Cooper Cos., Inc. (The) . . . . .	(40)	(3,492)
BXP, Inc. . . . .	(32)	(1,970)	DaVita, Inc.* . . . . .	(16)	(2,217)
Camden Property Trust . . . . .	(24)	(2,619)	Dexcom, Inc.* . . . . .	(85)	(9,637)
Crown Castle, Inc. . . . .	(88)	(8,598)	Edwards Lifesciences Corp.* . . . . .	(125)	(11,546)
Digital Realty Trust, Inc. . . . .	(63)	(9,579)	Henry Schein, Inc.* . . . . .	(27)	(1,731)
Equinix, Inc. . . . .	(22)	(16,645)	IDEXX Laboratories, Inc.* . . . . .	(18)	(8,770)
Equity Residential . . . . .	(78)	(5,409)	Insulet Corp.* . . . . .	(14)	(2,825)
Essex Property Trust, Inc. . . . .	(13)	(3,539)	Intuitive Surgical, Inc.* . . . . .	(66)	(29,360)
Federal Realty Investment Trust . . . . .	(18)	(1,817)	Labcorp Holdings, Inc.* . . . . .	(17)	(3,460)
Healthpeak Properties, Inc. . . . .	(144)	(2,822)	STERIS PLC (Ireland) . . . . .	(22)	(4,830)
Host Hotels & Resorts, Inc. . . . .	(161)	(2,895)	Stryker Corp. . . . .	(79)	(26,880)
Invitation Homes, Inc. . . . .	(121)	(4,343)	Teleflex, Inc. . . . .	(10)	(2,103)
Iron Mountain, Inc. . . . .	(63)	(5,646)	UnitedHealth Group, Inc. . . . .	(7)	(3,565)
Kimco Realty Corp. . . . .	(137)	(2,666)			<u>(169,774)</u>
Mid-America Apartment			<b>Household &amp; Personal Products — (0.3)%</b>		
Communities, Inc. . . . .	(25)	(3,565)	Church & Dwight Co., Inc. . . . .	(51)	(5,288)
Prologis, Inc. . . . .	(109)	(12,242)	Clorox Co. (The) . . . . .	(13)	(1,774)
Public Storage . . . . .	(36)	(10,355)	Kenvue, Inc. . . . .	(380)	(6,908)
Regency Centers Corp. . . . .	(38)	(2,364)			<u>(13,970)</u>
SBA Communications Corp. . . . .	(21)	(4,122)			
UDR, Inc. . . . .	(68)	(2,798)			

# GOTHAM ENHANCED 500 PLUS FUND

## Portfolio of Investments (Continued) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Insurance — (1.3)%</b>			<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (Continued)</b>		
Aflac, Inc. . . . .	(113)	\$ (10,092)	Thermo Fisher Scientific, Inc. . . . .	(59)	\$ (32,627)
Allstate Corp. (The) . . . . .	(43)	(6,865)	Vertex Pharmaceuticals, Inc.* . . . . .	(50)	(23,436)
Arch Capital Group Ltd. (Bermuda)* . . . . .	(77)	(7,769)	Waters Corp.* . . . . .	(13)	(3,772)
Arthur J. Gallagher & Co. . . . .	(1)	(259)	West Pharmaceutical Services, Inc. . . . .	(15)	(4,941)
Cincinnati Financial Corp. . . . .	(33)	(3,897)	Zoetis, Inc. . . . .	(96)	(16,643)
Everest Group Ltd. (Bermuda) . . . . .	(9)	(3,429)			(223,087)
Globe Life, Inc. . . . .	(20)	(1,646)	<b>Real Estate Management &amp; Development — (0.3)%</b>		
Marsh & McLennan Cos., Inc. . . . .	(41)	(8,640)	CBRE Group, Inc., Class A* . . . . .	(62)	(5,525)
MetLife, Inc. . . . .	(59)	(4,141)	CoStar Group, Inc. . . . .	(88)	(6,524)
Principal Financial Group, Inc. . . . .	(49)	(3,844)			(12,049)
Progressive Corp. (The) . . . . .	(45)	(9,347)	<b>Semiconductors &amp; Semiconductor Equipment — (2.4)%</b>		
		(59,929)	Advanced Micro Devices, Inc.* . . . . .	(38)	(6,164)
<b>Materials — (2.2)%</b>			Analog Devices, Inc. . . . .	(103)	(23,511)
Air Products and Chemicals, Inc. . . . .	(46)	(11,870)	Enphase Energy, Inc.* . . . . .	(28)	(2,792)
Albemarle Corp. . . . .	(24)	(2,292)	First Solar, Inc.* . . . . .	(22)	(4,960)
Arcor PLC (Jersey) . . . . .	(284)	(2,778)	Intel Corp. . . . .	(865)	(26,789)
CF Industries Holdings, Inc. . . . .	(36)	(2,668)	ON Semiconductor Corp.* . . . . .	(54)	(3,702)
Dow, Inc. . . . .	(142)	(7,533)	Teradyne, Inc. . . . .	(30)	(4,448)
Freeport-McMoRan, Inc. . . . .	(293)	(14,240)	Texas Instruments, Inc. . . . .	(192)	(37,350)
International Flavors & Fragrances, Inc. . . . .	(51)	(4,856)			(109,716)
Linde PLC (Ireland) . . . . .	(44)	(19,308)	<b>Software &amp; Services — (3.5)%</b>		
LyondellBasell Industries NV, Class A (Netherlands) . . . . .	(66)	(6,314)	Adobe, Inc.* . . . . .	(49)	(27,222)
Mosaic Co. (The) . . . . .	(67)	(1,936)	Akamai Technologies, Inc.* . . . . .	(31)	(2,793)
Newmont Corp. . . . .	(238)	(9,965)	Autodesk, Inc.* . . . . .	(43)	(10,640)
Nucor Corp. . . . .	(50)	(7,904)	CrowdStrike Holdings, Inc., Class A* . . . . .	(12)	(4,598)
Vulcan Materials Co. . . . .	(27)	(6,714)	Fair Isaac Corp.* . . . . .	(5)	(7,443)
		(98,378)	Fortinet, Inc.* . . . . .	(170)	(10,246)
<b>Media &amp; Entertainment — (0.2)%</b>			Intuit, Inc. . . . .	(3)	(1,972)
Live Nation Entertainment, Inc.* . . . . .	(49)	(4,593)	Oracle Corp. . . . .	(202)	(28,522)
Take-Two Interactive Software, Inc.* . . . . .	(20)	(3,110)	Palo Alto Networks, Inc.* . . . . .	(70)	(23,731)
Warner Bros Discovery, Inc.* . . . . .	(491)	(3,653)	PTC, Inc.* . . . . .	(26)	(4,723)
		(11,356)	Roper Technologies, Inc. . . . .	(10)	(5,637)
<b>Pharmaceuticals, Biotechnology &amp; Life Sciences — (5.0)%</b>			ServiceNow, Inc.* . . . . .	(32)	(25,173)
Agilent Technologies, Inc. . . . .	(61)	(7,907)	Tyler Technologies, Inc.* . . . . .	(10)	(5,028)
Biogen, Inc.* . . . . .	(20)	(4,636)			(157,728)
Bio-Rad Laboratories, Inc., Class A* . . . . .	(5)	(1,366)	<b>Technology Hardware &amp; Equipment — (0.7)%</b>		
Bio-Techne Corp. . . . .	(36)	(2,579)	Arista Networks, Inc.* . . . . .	(11)	(3,855)
Catalent, Inc.* . . . . .	(39)	(2,193)	Corning, Inc. . . . .	(167)	(6,488)
Charles River Laboratories International, Inc.* . . . . .	(11)	(2,272)	Seagate Technology Holdings PLC (Ireland) . . . . .	(42)	(4,337)
Eli Lilly & Co. . . . .	(43)	(38,931)	Teledyne Technologies, Inc.* . . . . .	(10)	(3,880)
IQVIA Holdings, Inc.* . . . . .	(36)	(7,612)	Trimble, Inc.* . . . . .	(52)	(2,908)
Mettler-Toledo International, Inc.* . . . . .	(5)	(6,988)	Western Digital Corp.* . . . . .	(66)	(5,001)
Moderna, Inc.* . . . . .	(78)	(9,262)	Zebra Technologies Corp., Class A* . . . . .	(10)	(3,089)
Pfizer, Inc. . . . .	(1,150)	(32,177)			(29,558)
Regeneron Pharmaceuticals, Inc.* . . . . .	(22)	(23,123)	<b>Transportation — (1.0)%</b>		
Revvity, Inc. . . . .	(25)	(2,622)	American Airlines Group, Inc.* . . . . .	(132)	(1,495)

# GOTHAM ENHANCED 500 PLUS FUND

## Portfolio of Investments (Concluded) June 30, 2024 (Unaudited)

	Number of Shares	Value		Number of Shares	Value
<b>COMMON STOCKS — (Continued)</b>			<b>COMMON STOCKS — (Continued)</b>		
<b>Transportation — (Continued)</b>			<b>Utilities — (Continued)</b>		
CH Robinson Worldwide, Inc. . . . .	(24)	\$ (2,115)	FirstEnergy Corp. . . . .	(136)	\$ (5,205)
Expeditors International of Washington, Inc. . . . .	(29)	(3,619)	NextEra Energy, Inc. . . . .	(425)	(30,094)
JB Hunt Transport Services, Inc. . . .	(23)	(3,680)	NiSource, Inc. . . . .	(94)	(2,708)
Norfolk Southern Corp. . . . .	(46)	(9,876)	Pinnacle West Capital Corp. . . . .	(26)	(1,986)
Old Dominion Freight Line, Inc. . . . .	(45)	(7,947)	PPL Corp. . . . .	(158)	(4,369)
Southwest Airlines Co. . . . .	(129)	(3,691)	Public Service Enterprise Group, Inc. . . . .	(107)	(7,886)
Uber Technologies, Inc.* . . . .	(114)	(8,285)	Sempra . . . . .	(135)	(10,268)
United Airlines Holdings, Inc.* . . . .	(68)	(3,309)	Southern Co. (The) . . . . .	(227)	(17,608)
		(44,017)	Vistra Corp. . . . .	(70)	(6,019)
<b>Utilities — (4.7)%</b>			WEC Energy Group, Inc. . . . .	(79)	(6,198)
AES Corp. (The) . . . . .	(144)	(2,530)	Xcel Energy, Inc. . . . .	(133)	(7,104)
Alliant Energy Corp. . . . .	(61)	(3,105)			(212,452)
Ameren Corp. . . . .	(62)	(4,409)	<b>TOTAL COMMON STOCKS</b>		
American Electric Power Co., Inc. . . .	(124)	(10,880)	(Proceeds \$1,663,347) . . . . .		(1,802,676)
American Water Works Co., Inc. . . . .	(41)	(5,296)	<b>TOTAL SHORT POSITIONS - (40.2)%</b>		
Atmos Energy Corp. . . . .	(31)	(3,616)	(Proceeds \$1,663,347) . . . . .		(1,802,676)
CenterPoint Energy, Inc. . . . .	(137)	(4,244)	<b>OTHER ASSETS IN EXCESS OF</b>		
CMS Energy Corp. . . . .	(70)	(4,167)	LIABILITIES - 2.0% . . . . .		89,372
Consolidated Edison, Inc. . . . .	(71)	(6,349)	<b>NET ASSETS - 100.0%</b> . . . . .		<u>\$ 4,482,283</u>
Constellation Energy Corp. . . . .	(65)	(13,018)			
Dominion Energy, Inc. . . . .	(179)	(8,771)			
DTE Energy Co. . . . .	(42)	(4,662)			
Duke Energy Corp. . . . .	(157)	(15,736)			
Edison International . . . . .	(90)	(6,463)			
Entergy Corp. . . . .	(50)	(5,350)			
Eversource Energy . . . . .	(51)	(2,701)			
Exelon Corp. . . . .	(204)	(7,060)			

† Security position is either entirely or partially held in a segregated account as collateral for securities sold short.

\* Non-income producing.

PLC Public Limited Company

All financial instruments listed in the Portfolio of Investments are considered Level 1, measured at fair value on a recurring basis based on quoted prices for identical assets in active markets as of and for the period ended June 30, 2024.

For additional information about significant accounting policies, including valuation of investments, refer to the Fund's most recent annual or semi-annual report.